



# Daily MTM Report

Daily summary for: 01/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			6.77110	6.75510		14.49	131,636,955.10	19,441	358,591.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		5.00000	6,000	23.75	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,300.00000	1,285,000	23.75	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		5.00000	5,000	24.10	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,350.00000	1,334,000	24.10	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		6.00000	6,000	23.39	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,251.00000	1,235,000	23.39	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		1,054.00000	1,038,000	21.97	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		9.00000	9,000	21.97	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		25.00000	24,000	19.12	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		670.00000	653,000	19.12	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		134.00000	133,000	14.85	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		179.00000	162,000	14.85	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		100.00000	99,000	15.56	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		245.00000	228,000	15.56	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		716.00000	700,000	19.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		21.00000	21,000	19.47	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		860.00000	844,000	20.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		15.00000	15,000	20.54	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		181.00000	182,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		126.00000	111,000	14.60	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		87.00000	75,000	14.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		242.00000	246,000	14.84	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		401.00000	384,000	16.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		56.00000	55,000	16.98	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,045.00000	3,029,000	30.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		577.00000	561,000	18.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		32.00000	32,000	18.41	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		487.00000	471,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		42.00000	42,000	17.69	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		71.00000	61,000	14.95	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		276.00000	282,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		154.00000	154,000	14.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		149.00000	133,000	14.49	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		211.00000	194,000	15.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		116.00000	115,000	15.20	0.00	0	2,480.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		764.00000	748,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		19.00000	19,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		87.00000	86,000	15.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		282.00000	265,000	15.91	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		13.00000	13,000	20.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		908.00000	892,000	20.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		49.00000	48,000	17.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		444.00000	427,000	17.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		75.00000	74,000	16.27	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		320.00000	303,000	16.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		392.00000	402,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		37.00000	31,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		10.00000	10,000	21.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		1,005.00000	989,000	21.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,006.00000	1,022,000	16.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	16.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		37.00000	36,000	18.05	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		532.00000	515,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		17.00000	16,000	20.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		812.00000	795,000	20.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		956.00000	972,000	16.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	1,000	16.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		4.00000	5,000	24.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,399.00000	1,384,000	24.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		906.00000	922,000	16.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		12.00000	12,000	21.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		957.00000	941,000	21.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		478.00000	489,000	15.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		23.00000	18,000	15.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,056.00000	1,071,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	0,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		65.00000	64,000	16.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		360.00000	343,000	16.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		210.00000	213,000	14.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		105.00000	92,000	14.72	0.00	0	400.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		28.00000	28,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		623.00000	607,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		7.00000	8,000	22.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,152.00000	1,137,000	22.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.86120	6.84540		15.14	4,528,392.00	660	50,637.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		123.00000	123,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		628.00000	612,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		115.00000	114,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		670.00000	653,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		133.00000	132,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		588.00000	571,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		217.00000	204,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		312.00000	315,000	15.18	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,207.00000	1,192,000	20.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		52.00000	53,000	20.60	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		363.00000	347,000	15.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		208.00000	208,000	15.85	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		548.00000	531,000	17.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		143.00000	142,000	17.04	79,520.00	560	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		736.00000	750,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		41.00000	39,000	15.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		755.00000	738,000	18.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		100.00000	99,000	18.23	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		500.00000	509,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		105.00000	98,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		536.00000	546,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		91.00000	85,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		653.00000	665,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		58.00000	54,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		49.00000	50,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,254.00000	1,239,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		914.00000	930,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		19.00000	19,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		107.00000	106,000	17.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		712.00000	695,000	17.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		340.00000	343,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		195.00000	182,000	15.20	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		286.00000	288,000	15.16	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		241.00000	227,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		59.00000	59,000	20.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,114.00000	1,098,000	20.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		76.00000	76,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		931.00000	915,000	19.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		262.00000	262,000	15.14	146,720.00	560	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		267.00000	251,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		612.00000	624,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		67.00000	63,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		574.00000	585,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		79.00000	74,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		869.00000	884,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		24.00000	23,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		67.00000	67,000	19.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1,022.00000	1,006,000	19.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		87.00000	87,000	18.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		842.00000	826,000	18.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		399.00000	405,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		154.00000	144,000	15.25	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,008.00000	1,024,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		13.00000	13,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		63.00000	63,000	19.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1,068.00000	1,052,000	19.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		509.00000	492,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		154.00000	153,000	16.80	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		0.00000	438,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	127,000	15.27	71,120.00	560	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.95300	6.93750		15.46	903,890.00	130	16,841.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		307.00000	310,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		406.00000	393,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		290.00000	293,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		439.00000	426,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		325.00000	328,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		374.00000	361,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		319.00000	323,000	15.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		382.00000	370,000	15.64	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		269.00000	272,000	16.20	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		482.00000	469,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		241.00000	243,000	16.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		554.00000	540,000	16.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		412.00000	418,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		275.00000	265,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		255.00000	257,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		518.00000	504,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		439.00000	446,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		252.00000	243,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		174.00000	176,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		787.00000	773,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		117.00000	118,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,130.00000	1,115,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		204.00000	206,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		667.00000	653,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		86.00000	87,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,449.00000	1,434,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		467.00000	475,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		230.00000	222,000	15.39	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		82.00000	83,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,495.00000	1,480,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		386.00000	392,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		299.00000	289,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		112.00000	113,000	19.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,175.00000	1,160,000	19.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		285.00000	288,000	16.01	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		448.00000	435,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		497.00000	505,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		210.00000	202,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		193.00000	195,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		706.00000	692,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		93.00000	94,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,356.00000	1,341,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		129.00000	130,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,042.00000	1,027,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		302.00000	305,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		415.00000	402,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		527.00000	536,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		190.00000	183,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		135.00000	136,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		998.00000	983,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		107.00000	108,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,220.00000	1,205,000	19.53	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		123.00000	124,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,086.00000	1,071,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		98.00000	98,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,311.00000	1,295,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		216.00000	218,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		629.00000	615,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		228.00000	230,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		591.00000	577,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		362.00000	366,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		325.00000	313,000	15.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.04920	7.03400		15.72	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		339.00000	344,000	16.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		555.00000	545,000	16.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		324.00000	329,000	16.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		590.00000	580,000	16.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		355.00000	361,000	16.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		521.00000	512,000	16.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.15010	7.13760		16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		462.00000	467,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		524.00000	517,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		445.00000	449,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		557.00000	549,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		481.00000	485,000	16.01	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		493.00000	485,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		590.00000	582,000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		428.00000	432,000	16.43	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.24980	7.24180		16.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		403.00000	405,000	17.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		861.00000	855,000	17.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		390.00000	392,000	17.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		898.00000	892,000	17.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		417.00000	418,000	17.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		825.00000	818,000	17.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,091.00000	1,085,000	18.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		333.00000	335,000	18.04	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.20620	8.23600		17.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		975.00000	955,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,239.00000	1,249,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		959.00000	939,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,273.00000	1,283,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		990.00000	970,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,204.00000	1,214,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		911.00000	921,000	17.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,147.00000	1,127,000	17.28	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.05030	9.03330		18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,350.00000	1,353,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,517.00000	1,503,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,335.00000	1,336,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,552.00000	1,536,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,366.00000	1,369,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,483.00000	1,469,000	18.80	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.77110	6.75510			14.49	20,313.30	3	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Call		5,644.00000	5,538,000	16.98	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Put		40,134.00000	38,428,000	16.98	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Call		4,895.00000	4,797,000	17.34	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Put		44,385.00000	42,687,000	17.34	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Call		6,515.00000	6,402,000	16.63	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Put		36,005.00000	34,292,000	16.63	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.20	Put		48,739.00000	47,053,000	17.69	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.20	Call		4,249.00000	4,163,000	17.69	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.86120	6.84540		15.14	0.00	0	31.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Call		20,812.00000	20,756,000	15.85	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Put		36,272.00000	34,636,000	15.85	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		19,286.00000	19,218,000	16.09	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		39,746.00000	38,098,000	16.09	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		22,466.00000	22,426,000	15.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		32,926.00000	31,306,000	15.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.01710	11.08250		11.88	7,050,944.00	640	31,986.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		76.00000	60,000	13.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		494.00000	543,000	13.57	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		67.00000	53,000	13.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		535.00000	586,000	13.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		85.00000	68,000	13.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		453.00000	501,000	13.40	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	19/09/2011	Foreign Exchange Future	11.65	Call		53.00000	41,000	14.07	0.00	0	8,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		621.00000	674,000	14.07	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		18.00000	14,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,036.00000	1,097,000	15.59	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		165.00000	183,000	11.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		247.00000	200,000	11.88	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		622.00000	562,000	13.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		40.00000	45,000	13.32	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		277.00000	228,000	12.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		145.00000	161,000	12.03	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		271.00000	308,000	12.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		153.00000	125,000	12.56	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		344.00000	292,000	12.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		112.00000	125,000	12.31	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		209.00000	242,000	12.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		191.00000	159,000	12.22	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		171.00000	141,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		239.00000	274,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		29.00000	22,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		847.00000	905,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		42.00000	32,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		710.00000	765,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		37.00000	29,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		755.00000	812,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		136.00000	111,000	12.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		304.00000	344,000	12.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		417.00000	362,000	12.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		85.00000	95,000	12.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		47.00000	37,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		665.00000	720,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		33.00000	25,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		801.00000	858,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		496.00000	438,000	12.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		64.00000	71,000	12.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.15230	11.21940		13.20	278,807.50	25	9,333.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		225.00000	198,000	14.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		656.00000	696,000	14.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		212.00000	186,000	14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		693.00000	734,000	14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		239.00000	211,000	14.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		620.00000	659,000	14.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		117.00000	100,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,098.00000	1,148,000	15.20	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		340.00000	305,000	13.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		421.00000	453,000	13.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		167.00000	145,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		848.00000	893,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		200.00000	175,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		731.00000	773,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		826.00000	766,000	12.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		107.00000	114,000	12.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		678.00000	623,000	13.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		159.00000	171,000	13.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.29100	11.35870		13.78	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		474.00000	431,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		565.00000	590,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		455.00000	413,000	14.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		596.00000	622,000	14.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		494.00000	449,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		535.00000	558,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		437.00000	396,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		628.00000	655,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		329.00000	294,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		870.00000	903,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		697.00000	641,000	13.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		338.00000	350,000	13.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		356.00000	320,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		797.00000	829,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		238.00000	210,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,179.00000	1,219,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		514.00000	469,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		505.00000	528,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		757.00000	698,000	13.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		298.00000	307,000	13.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		387.00000	348,000	14.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		728.00000	757,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		641.00000	587,000	13.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		382.00000	396,000	13.68	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.43550	11.50530		14.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		493.00000	454,000	14.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		838.00000	869,000	14.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		477.00000	439,000	14.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		872.00000	904,000	14.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		510.00000	470,000	14.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		805.00000	835,000	14.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08850	0.08750		19.06	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		772.00000	861,000	16.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		22.00000	11,000	16.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		164.00000	181,000	19.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		414.00000	331,000	19.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,751.00000	1,851,000	23.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	23.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,250.00000	1,141,150,000	30.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08970	0.08880		20.63	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		993.00000	1,055,000	18.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		113.00000	85,000	18.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		427.00000	443,000	20.63	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		547.00000	473,000	20.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,888.00000	1,976,000	19.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	6,000	19.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.61830	9.69120		11.49	1,452,363.30	151	65,141.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		193.00000	149,000	11.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		152.00000	181,000	11.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		166.00000	130,000	11.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		175.00000	212,000	11.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		223.00000	171,000	11.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		132.00000	153,000	11.49	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		237.00000	279,000	12.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		128.00000	97,000	12.19	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		732.00000	798,000	14.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		23.00000	16,000	14.30	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		440.00000	375,000	12.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		49.00000	57,000	12.34	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		35.00000	25,000	13.78	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		594.00000	657,000	13.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		73.00000	53,000	12.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		382.00000	435,000	12.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		11.00000	7,000	15.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		970.00000	1,039,000	15.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		361.00000	299,000	12.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		70.00000	81,000	12.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		15.00000	10,000	14.83	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		874.00000	942,000	14.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		13.00000	9,000	15.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		922.00000	991,000	15.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		17.00000	12,000	14.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		826.00000	894,000	14.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.72290	9.79770		12.61	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		310.00000	274,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		312.00000	351,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		290.00000	256,000	13.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		342.00000	383,000	13.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		334.00000	293,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		286.00000	320,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		238.00000	208,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		440.00000	485,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		444.00000	394,000	12.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		196.00000	221,000	12.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		610.00000	553,000	12.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		112.00000	130,000	12.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		540.00000	485,000	12.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		142.00000	162,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.82940	9.90820		13.09	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		346.00000	314,000	13.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		538.00000	585,000	13.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		330.00000	299,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		572.00000	620,000	13.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		363.00000	330,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		505.00000	551,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		957.00000	892,000	12.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		99.00000	113,000	12.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		299.00000	271,000	14.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		641.00000	692,000	14.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		469.00000	422,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		361.00000	393,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		996.00000	931,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		88.00000	102,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		420.00000	382,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		412.00000	453,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		215.00000	193,000	14.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		907.00000	964,000	14.95	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			392.28000	389.29000			0.00	0	31.00
AL7T	On	03/11/2011	Index Future			398.13200	395.09800			123,420,920.00	31	16.00
AL7T	On	02/02/2012	Index Future			404.19600	401.11700			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			359.44500	356.85800			0.00	0	673.00
ALBI	On	03/11/2011	Index Future			364.80700	362.18200			1,481,116,420.00	406	356.00
ALBI	On	02/02/2012	Index Future			370.36300	367.69900			0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future			6.72600	6.70890		15.41	0.00	0	5,500.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Call		50.00000	45,000	15.41	0.00	0	11,000.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Put		41.00000	19,000	15.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	03/08/2011	Can-Do Future	6.75	Call		30.00000	22,000	16.41	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.75	Put		71.00000	46,000	16.41	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Call		81.00000	83,000	15.77	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Put		22.00000	7,000	15.77	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.80	Put		108.00000	84,000	17.42	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.80	Call		17.00000	10,000	17.42	0.00	1,000	11,000.00
ANY DAOn	24/10/2011	Can-Do Future			6.80600	6.79000		14.83	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		248.00000	251,000	14.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		158.00000	145,000	14.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		221.00000	222,000	14.89	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		181.00000	166,000	14.89	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		277.00000	281,000	15.03	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		137.00000	125,000	15.03	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		340.00000	322,000	16.02	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		130.00000	128,000	16.02	0.00	7,143	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		668.00000	651,000	18.39	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		58.00000	57,000	18.39	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.38010	7.36910		10.85	0.00	0	24,630.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		724.00000	734,000	14.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	4,000	14.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		675.00000	685,000	14.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		6.00000	5,000	14.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		773.00000	783,000	14.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	3,000	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
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		74.00000	73,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		205.00000	193,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		89.00000	89,000	11.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		170.00000	159,000	11.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		394.00000	403,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		25.00000	23,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		229.00000	236,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		60.00000	56,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		61.00000	59,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		242.00000	229,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		268.00000	275,000	12.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		49.00000	45,000	12.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		12.00000	12,000	13.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		593.00000	582,000	13.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		627.00000	637,000	14.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		8.00000	7,000	14.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		10.00000	9,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		641.00000	629,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		579.00000	588,000	13.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		10.00000	8,000	13.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		308.00000	316,000	12.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		39.00000	36,000	12.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		6.00000	5,000	14.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		787.00000	775,000	14.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		108.00000	107,000	10.85	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	7.40	Put		139.00000	127,000	10.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		8.00000	8,000	14.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		689.00000	678,000	14.16	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.39380	7.38380		11.34	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		753.00000	762,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		19.00000	18,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		708.00000	716,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		24.00000	22,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		799.00000	808,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		15.00000	14,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		152.00000	154,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		268.00000	260,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		246.00000	250,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		162.00000	156,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.41130	7.40320		11.43	0.00	0	1,104.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		351.00000	356,000	11.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		198.00000	195,000	11.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		323.00000	327,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		220.00000	216,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		381.00000	386,000	11.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		178.00000	175,000	11.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		270.00000	274,000	11.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		267.00000	263,000	11.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		552.00000	558,000	11.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		99.00000	97,000	11.68	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	7.75	Call		154.00000	156,000	12.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		501.00000	495,000	12.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		249.00000	253,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		296.00000	292,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		516.00000	521,000	11.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		113.00000	110,000	11.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,216.00000	1,223,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	12,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.43930	8.45810		13.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,540.00000	1,524,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		382.00000	385,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,502.00000	1,486,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		394.00000	397,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,579.00000	1,562,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		371.00000	373,000	12.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.04480	7.07430		11.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		61.00000	55,000	12.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		237.00000	260,000	12.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		50.00000	45,000	12.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		276.00000	300,000	12.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		75.00000	67,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		201.00000	222,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		6.00000	5,000	15.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		732.00000	760,000	15.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	6,000	14.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		683.00000	711,000	14.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		5.00000	4,000	15.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		781.00000	809,000	15.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		17.00000	15,000	14.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		493.00000	520,000	14.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		487.00000	460,000	13.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		13.00000	15,000	13.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		231.00000	213,000	12.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		57.00000	68,000	12.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	3,000	15.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		879.00000	908,000	15.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.12300	7.15360		11.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		174.00000	163,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		270.00000	290,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		157.00000	147,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		303.00000	324,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		193.00000	180,000	12.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		239.00000	257,000	12.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		76.00000	72,000	13.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		572.00000	599,000	13.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		434.00000	412,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		80.00000	89,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		85.00000	80,000	13.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		531.00000	557,000	13.69	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	6.85	Call		398.00000	375,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		94.00000	102,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		128.00000	120,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		374.00000	397,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		363.00000	341,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		109.00000	118,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		115.00000	108,000	13.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		411.00000	435,000	13.15	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.04110	0.04120			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.08310	0.08100			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.67560	8.57650		15.60	607,292.00	70	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		934.00000	1,030,000	17.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		8.00000	4,000	17.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		886.00000	981,000	16.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		10.00000	5,000	16.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		983.00000	1,079,000	17.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		7.00000	3,000	17.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		302.00000	367,000	15.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		126.00000	91,000	15.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		66.00000	80,000	16.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		540.00000	454,000	16.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		74.00000	91,000	16.66	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		498.00000	415,000	16.66	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		792.00000	884,000	16.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		16.00000	8,000	16.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		84.00000	103,000	16.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		458.00000	377,000	16.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		121.00000	148,000	15.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		345.00000	272,000	15.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		107.00000	131,000	16.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		381.00000	305,000	16.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		58.00000	71,000	17.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		582.00000	495,000	17.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		40.00000	48,000	17.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		714.00000	622,000	17.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		745.00000	836,000	16.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		19.00000	10,000	16.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.80170	8.70310		15.57	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		555.00000	625,000	14.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		152.00000	123,000	14.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		523.00000	591,000	14.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		170.00000	139,000	14.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		588.00000	661,000	14.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		135.00000	109,000	14.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		435.00000	496,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		232.00000	194,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		658.00000	735,000	14.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		105.00000	83,000	14.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		854.00000	940,000	14.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		51.00000	38,000	14.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		408.00000	466,000	15.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		255.00000	214,000	15.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		261.00000	300,000	15.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		458.00000	398,000	15.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		140.00000	162,000	17.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		837.00000	760,000	17.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		191.00000	220,000	16.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		638.00000	568,000	16.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		463.00000	526,000	15.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		210.00000	174,000	15.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		772.00000	855,000	14.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		69.00000	53,000	14.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		983.00000	1,076,000	14.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		30.00000	24,000	14.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		296.00000	339,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		393.00000	337,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,076.00000	1,172,000	14.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		23.00000	20,000	14.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		336.00000	386,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		333.00000	284,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		245.00000	282,000	16.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		492.00000	430,000	16.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		383.00000	438,000	15.25	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		8.60	Put		280.00000	236,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		132.00000	152,000	17.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		879.00000	800,000	17.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		179.00000	207,000	16.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		676.00000	605,000	16.76	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				162.50900	161.76000			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				164.71100	163.95200			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				166.93700	166.16800			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				360.28600	357.79200			0.00	0	182.00
GOVI On	04/08/2011	GOVI		348.00	Call		97,920.00000	122,860,000		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		97,820.00000	122,760,000		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		98,020.00000	122,960,000		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				365.66000	363.13000			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		61,300.00000	86,600,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	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
GOVI	On	03/11/2011	GOVI	357.01	Call		61,200.00000	86,500,000		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		61,400.00000	86,700,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			371.23000	368.66200			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		0.00000	22,300,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		3,380.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		0.00000	22,200,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		3,480.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		0.00000	22,400,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		3,280.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			156.61300	156.29000			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			158.94900	158.62100			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			161.37000	161.03800			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			423.49200	422.75500			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			436.41900	435.66200			0.00	0	29.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn		17/08/2011	Jibar Tradeable Future			5.60000	5.58000			0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.62000	5.60000			0.00	0	17,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.64000	5.63000			0.00	0	600.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.69000	5.69000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.75000	5.77000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.81000	5.85000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.97000	6.03000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.20000	6.29000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			6.44000	6.56000			0.00	0	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.68000	6.79000			0.00	0	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.93000	7.05000			0.00	0	290.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			7.19000	7.32000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			354.51500	351.44000			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			359.80300	356.68300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			365.28400	362.11600			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.23600	7.33800		3.00	0.00	0	7,535.00
R157	On	04/08/2011	Bond Future	7.50	Call		658.00000	1,040,000	3.00	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		21.00000	0,000	3.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		841.00000	1,235,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		9.00000	0,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		489.00000	844,000	2.99	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		48.00000	0,000	2.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.20	Put		577.00000	219,000	2.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		31.00000	76,000	2.95	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		4.00000	0,000	3.05	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		1,031.00000	1,430,000	3.05	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,804.00000	2,207,000	3.13	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		0.00000	0,000	3.13	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,339.00000	3,742,000	3.23	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.23	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.33200	7.44200		3.25	0.00	0	3,487.00
R157	On	03/11/2011	Bond Future	8.25	Call		3,029.00000	3,404,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		85.00000	52,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		3,195.00000	3,575,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		72.00000	44,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,865.00000	3,235,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		101.00000	63,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.43500	7.55500		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,507.00000	3,854,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		298.00000	229,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,649.00000	4,001,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		273.00000	209,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,366.00000	3,709,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		324.00000	251,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.55800	7.68800		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,562.00000	2,851,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		774.00000	644,000	3.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Call		2,675.00000	2,970,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		730.00000	606,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,451.00000	2,734,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		821.00000	685,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.70700	7.85100		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		1,958.00000	2,194,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,517.00000	1,324,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,045.00000	2,287,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,456.00000	1,270,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		1,873.00000	2,103,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,580.00000	1,381,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.38500	8.49600		9.75	0.00	0	7,723.00
R186	On	04/08/2011	Bond Future	8.25	Call		33.00000	53,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,412.00000	1,367,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		70.00000	129,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		1,960.00000	954,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		14.00000	18,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		2,885.00000	1,824,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		1,538.00000	610,000	9.67	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		135.00000	271,000	9.67	0.00	0	600.00



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	8.70	Put		69.00000	0,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,990.00000	2,986,000	9.87	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,214.00000	5,277,000	10.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2.00000	0,000	10.03	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,698.00000	11,763,000	10.54	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.54	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.45600	8.57000		10.25	209,775,821.00	1,730	21,849.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,001.00000	5,791,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,075.00000	791,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,333.00000	6,146,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		964.00000	702,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,678.00000	5,443,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,199.00000	890,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,811.00000	1,392,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,478.00000	4,133,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,401.00000	4,587,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		878.00000	1,138,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,711.00000	3,043,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,625.00000	2,031,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,451.00000	2,984,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,638.00000	2,097,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,672.00000	6,507,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		861.00000	622,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.52600	8.64500		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,660.00000	6,365,000	11.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Put		2,463.00000	2,067,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,945.00000	6,669,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,308.00000	1,931,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,380.00000	6,066,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,625.00000	2,210,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.60300	8.72500		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,101.00000	6,761,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,659.00000	3,211,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,364.00000	7,039,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,486.00000	3,053,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,842.00000	6,487,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,838.00000	3,375,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.68600	8.81300		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,928.00000	5,498,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,487.00000	4,926,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,161.00000	5,746,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,276.00000	4,730,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,705.00000	5,260,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,711.00000	5,135,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			215.13857	215.13141			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		3,131.00000	3,139,000		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		3,081.00000	3,089,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		3,181.00000	3,189,000		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	03/11/2011	Bond Future			212.20699	212.20011			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		200.00000	207,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		150.00000	157,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		250.00000	257,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			236.05907	236.04134			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		4,541.00000	4,559,000		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		4,491.00000	4,509,000		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		4,591.00000	4,609,000		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	03/11/2011	Bond Future			239.54172	239.52419			29,942,715.00	125	125.00
R197	On	03/11/2011	Bond Future	238.50	Call		1,024.00000	1,042,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		974.00000	992,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		1,074.00000	1,092,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.88500	6.97600		2.50	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		832.00000	1,109,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1.00000	0,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		982.00000	1,260,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		684.00000	958,000	2.55	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		4.00000	0,000	2.55	0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.96100	7.06100		2.75	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,661.00000	2,930,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		40.00000	25,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,793.00000	3,063,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		35.00000	20,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,531.00000	2,797,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		47.00000	29,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.03900	7.14800		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,956.00000	3,212,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		118.00000	88,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,071.00000	3,330,000	3.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.30	Put		107.00000	80,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,842.00000	3,095,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		131.00000	98,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.14100	7.26200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,748.00000	1,944,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		585.00000	490,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,832.00000	2,032,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		550.00000	459,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,666.00000	1,858,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		621.00000	522,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.27600	7.41200		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,246.00000	1,405,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		1,054.00000	916,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,311.00000	1,475,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		1,011.00000	878,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,182.00000	1,337,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		1,099.00000	957,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			175.39289	175.37972			0.00	0	90.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,380.00000	174,393,000		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		174,330.00000	174,343,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Call		174,430.00000	174,443,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.98050	177.96762			4,040,335,330.50	22,701	22,733.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,468.00000	177,481,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	1,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		177,418.00000	177,431,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	1,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		177,518.00000	177,531,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	1,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			178.02691	178.01404			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,014.00000	1,027,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		964.00000	977,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		1,064.00000	1,077,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.80600	7.92800		5.00	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		475.00000	939,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		129.00000	5,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		656.00000	1,174,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		71.00000	1,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		323.00000	710,000	4.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		217.00000	15,000	4.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			7.90000	8.02800		5.25	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,526.00000	2,996,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		370.00000	246,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,706.00000	3,188,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		325.00000	213,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,351.00000	2,807,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		421.00000	282,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.99900	8.13500		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,415.00000	3,865,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		727.00000	571,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,583.00000	4,041,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		681.00000	532,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,256.00000	3,696,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		784.00000	617,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.11000	8.25300		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,301.00000	3,709,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,211.00000	1,008,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,444.00000	3,861,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,147.00000	953,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,160.00000	3,561,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,278.00000	1,068,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.23600	8.38800		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		2,395.00000	2,738,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,940.00000	1,662,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		2,517.00000	2,869,000	5.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Put		1,860.00000	1,591,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		2,277.00000	2,611,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,025.00000	1,737,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.00100	8.11700		6.00	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		86.00000	213,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		725.00000	218,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		157.00000	377,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		522.00000	109,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		43.00000	104,000	5.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		957.00000	384,000	5.89	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.09000	8.21200		6.25	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,173.00000	3,694,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		386.00000	261,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,380.00000	3,914,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		339.00000	227,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,970.00000	3,478,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		438.00000	300,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.18200	8.30900		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,181.00000	4,678,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		731.00000	577,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,371.00000	4,877,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		677.00000	532,000	7.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		3,994.00000	4,482,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		788.00000	625,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.28400	8.41900		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,382.00000	3,794,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,766.00000	1,509,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,535.00000	3,956,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,678.00000	1,430,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,232.00000	3,634,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,858.00000	1,591,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.40000	8.54200		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		2,472.00000	2,816,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,672.00000	2,337,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		2,603.00000	2,956,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,565.00000	2,239,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		2,347.00000	2,680,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,786.00000	2,440,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.60400	6.69600		2.00	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		677.00000	882,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1.00000	0,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		787.00000	993,000	2.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Put		0.00000	0,000	2.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		567.00000	771,000	2.03	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		2.00000	0,000	2.03	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.66800	6.77100		2.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,976.00000	2,175,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		22.00000	13,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,071.00000	2,271,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		19.00000	11,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,882.00000	2,080,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		27.00000	17,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.73500	6.85200		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,119.00000	2,309,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		80.00000	59,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,199.00000	2,390,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		72.00000	53,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,039.00000	2,227,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		88.00000	65,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.84300	6.97900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,224.00000	1,369,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		407.00000	337,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,281.00000	1,430,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		386.00000	321,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,170.00000	1,312,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		431.00000	358,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			7.00500	7.16600		1.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Call		767.00000	884,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		654.00000	553,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		807.00000	928,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		627.00000	530,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		728.00000	842,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		682.00000	579,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.11500	8.23200		6.75	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		381.00000	806,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		277.00000	24,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		559.00000	1,077,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		168.00000	8,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		242.00000	557,000	6.73	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		427.00000	64,000	6.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.19700	8.31800		7.00	967,013.30	10	610.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,922.00000	3,442,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		533.00000	370,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,132.00000	3,667,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		472.00000	323,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,719.00000	3,222,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		603.00000	422,000	7.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.28200	8.40800		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,130.00000	4,634,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		962.00000	774,000	8.30	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	02/02/2012	Bond Future	9.05	Call		4,324.00000	4,838,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		895.00000	717,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,940.00000	4,433,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,035.00000	835,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.37800	8.51000		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,368.00000	3,783,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,104.00000	1,814,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,526.00000	3,951,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,001.00000	1,722,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,214.00000	3,618,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,211.00000	1,911,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.48600	8.62400		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,127.00000	3,524,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,481.00000	2,163,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,278.00000	3,686,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,377.00000	2,070,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		2,980.00000	3,367,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,589.00000	2,262,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.14500	8.26600		7.50	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		308.00000	698,000	7.50	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	04/08/2011	Bond Future	8.25	Put		406.00000	50,000	7.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		470.00000	973,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		262.00000	19,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		188.00000	457,000	7.48	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		594.00000	117,000	7.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.22200	8.34800		8.25	0.00	0	5,997.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,014.00000	3,578,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		645.00000	449,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,231.00000	3,813,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		573.00000	395,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,802.00000	3,348,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		723.00000	509,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,008.00000	2,456,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		581.00000	788,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,995.00000	1,556,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,102.00000	1,423,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,681.00000	2,098,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,370.00000	1,027,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,683.00000	4,296,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		450.00000	304,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.29900	8.42900		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,344.00000	4,897,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,077.00000	864,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,550.00000	5,114,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,004.00000	802,000	9.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Call		4,142.00000	4,683,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,155.00000	930,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.38400	8.52000		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,442.00000	4,958,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,750.00000	1,485,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,628.00000	5,155,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,662.00000	1,407,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,259.00000	4,765,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,843.00000	1,567,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.47700	8.61900		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		3,384.00000	3,830,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,658.00000	2,307,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		3,550.00000	4,008,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,548.00000	2,210,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,224.00000	3,659,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,774.00000	2,413,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.74400	8.88000		12.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2.00000	3,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,071.00000	1,997,000	12.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		6.00000	12,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,660.00000	1,590,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1.00000	1,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,489.00000	2,414,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,622.00000	9,698,000	13.47	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	13.47	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.80600	8.94600		13.75	0.00	0	2,736.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,404.00000	1,851,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,942.00000	2,296,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,563.00000	2,043,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,704.00000	2,090,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,254.00000	1,669,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,193.00000	2,515,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.86800	9.01100		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,135.00000	3,710,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,219.00000	2,690,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,330.00000	3,926,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,034.00000	2,526,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,947.00000	3,501,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,415.00000	2,865,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.93400	9.08100		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,608.00000	4,174,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,222.00000	3,668,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,795.00000	4,378,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,029.00000	3,492,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Call		3,426.00000	3,975,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,423.00000	3,852,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.00400	9.15500		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,735.00000	5,370,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,035.00000	3,535,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,939.00000	5,589,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,875.00000	3,390,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,537.00000	5,158,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,204.00000	3,690,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			132.16703	131.80490			0.00	0	190.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,805.00000	26,167,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,755.00000	26,117,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		25,855.00000	26,217,000		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	03/11/2011	Bond Future			132.41547	132.04815			77,463,049.95	585	585.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.00	Call		1,048.00000	1,415,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		998.00000	1,365,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		1,098.00000	1,465,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			108.60310	108.59695			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		107,097.00000	107,103,000		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		107,047.00000	107,053,000		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		107,147.00000	107,153,000		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			110.20544	110.19933			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,949.00000	108,955,000		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		108,899.00000	108,905,000		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		108,999.00000	109,005,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			110.54625	110.54026			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		40.00000	46,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.55	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		10.00000	4,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		90.00000	96,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.96138	106.95343			0.00	0	2,071.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,453.00000	104,461,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,403.00000	104,411,000		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		104,503.00000	104,511,000		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			108.53944	108.53159			53,835,562.24	496	736.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,032.00000	106,039,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,982.00000	105,989,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		106,082.00000	106,089,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			108.72437	108.71652			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		217.00000	224,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		167.00000	174,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.45	Call		267.00000	274,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.73500	8.85600			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,305.00000	6,328,000		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		6,852.00000	5,875,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,761.00000	6,784,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.80400	8.92800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,424.00000	436,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,020.00000	32,000		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		1,831.00000	843,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.87500	9.00300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	982,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		23.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		365.00000	1,370,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	591,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		414.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			8.94600	9.07800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,304.00000	2,326,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,677.00000	2,699,000		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		928.00000	1,950,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.02100	9.15700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		698.00000	1,736,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,070.00000	2,108,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		324.00000	1,362,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			13,829.42000	13,846.20000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			356.17900	353.68600			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			361.00500	358.47700			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			365.88500	363.32200			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05180	1.04890		13.79	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		78.00000	76,000	15.56	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		589.00000	558,000	15.56	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		26.00000	24,000	17.17	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,037.00000	1,006,000	17.17	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		219.00000	221,000	13.79	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		230.00000	203,000	13.79	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.06670	1.06390		14.32	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		270.00000	268,000	15.45	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		631.00000	601,000	15.45	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		159.00000	157,000	16.76	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		1,020.00000	990,000	16.76	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		460.00000	464,000	14.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		321.00000	297,000	14.32	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>6,163,633,149.19</b>	<b>57,027</b>	<b>1,138,295.00</b>

**i-Bonds**

1BG4A1	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			45,500,000,000.00	455,000	2,451,000.00
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
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
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
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			20,141,000,000,000.00	201,410,000	201,410,000.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			55,518,500,000,000.00	555,185,000	555,185,000.00
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	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	841,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	40,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	141,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			8,136,200,000.00	81,362	40,681.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	754,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		24,400,000,000.00		244,000	9,133,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		2,628,400,000,000.00		26,284,000	19,331,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			61,300,000,000.00	613,000	2,715,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			190,300,000,000.00	1,903,000	1,681,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP21	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP21	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL111On	03/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			12,000,000,000.00	120,000	2,213,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			3,700,000,000.00	37,000	14,030,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			4,013,200,000.00	40,132	20,066.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,113,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			20,103,600,000.00	201,036	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		14,700,000,000.00		147,000	2,120,000.00
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
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			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
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		140,000,000,000.00		1,400,000	700,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000		10,189,200,000.00		101,892	0.00
CBL05	On	02/11/2012			100.00000	100.00000		19,974,400,000.00		199,744	0.00
CBL06	On	02/11/2014			100.00000	100.00000		11,100,000,000.00		111,000	4,070,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			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
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			114,600,000,000.00	1,146,000	9,060,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			44,000,000,000.00	440,000	40,082,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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
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
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,400,000,000.00	74,000	2,566,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
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	1,291,000.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	13,699,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			246,100,000,000.00	2,461,000	79,007,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			315,000,000,000.00	3,150,000	124,161,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	2,522,000.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			200,000,000.00	2,000,000	221,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			2,025,750,000.00	219,000	115,010,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			20,000,000,000.00	2,000,000	214,917,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			24,955,150,000.00	3,179,000	135,860,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			6,877,500,000.00	917,000	132,505,000.00
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			27,800,000,000.00	278,000	357,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			18,000,000,000.00	180,000	786,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	5,576,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			6,052,200,000.00	60,522	30,261.00
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	2,700,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	400,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	2,600,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000		14,000,000,000.00		140,000	70,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000		7,992,800,000.00		79,928	39,964.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR115	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
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			6,500,000,000.00	65,000	3,041,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			39,000,000,000.00	390,000	1,155,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	1,830,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	161,000,000.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			1,893,200,000.00	18,932	9,466.00
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
GRA28:On	18/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB84 On	26/10/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	150,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000		20,034,600,000.00		200,346	0.00
HMS1B	On	19/07/2015			100.00000	100.00000		20,035,600,000.00		200,356	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			2,003,800,000.00	20,038	10,019.00
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			36,700,000,000.00	367,000	7,884,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			8,700,000,000.00	87,000	16,065,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,233,000.00
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			100,000,000,000.00	1,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000,000.00	1,000,000	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			5,574,000,000.00	55,740	27,870.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8,050,600,000.00	80,506	40,253.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2012	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	20,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000		1,944,000,000,000.00	19,440,000	19,440,000	19,440,000.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	87,000.00
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			119,900,000,000.00	1,199,000	49,947,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			20,107,000,000.00	201,070	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			6,000,000,000.00	60,000	90,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			8,125,200,000.00	81,252	40,626.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			5,800,000,000,000.00	58,000,000	29,000,000.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	20,000,000.00
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
IVA144	On	03/11/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		600,000,000,000.00	6,000,000	6,400,000.00	
LUX45	On	23/09/2011			100.00000	100.00000		1,200,000,000,000.00	12,000,000	3,000,000.00	
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
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	60,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,443,000.00
MTN02	On	13/07/2014			100.00000	100.00000		33,500,000,000.00		335,000	3,063,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	15,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		9,700,000,000.00		97,000	6,079,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		17,269,100,000,000.00		172,691,000	50,942,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			4,036,600,000.00	40,366	20,183.00
NBK3A	On	09/09/2019			100.00000	100.00000			11,200,000,000.00	112,000	6,070,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			4,020,034,800,000.00	40,200,348	1,300,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			20,036,200,000.00	200,362	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			44,000,000,000.00	440,000	9,567,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			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	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000		4,000,000,000.00	40,000,000.00	40,000,000	20,000,000.00
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	50,000.00
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	110,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		18,900,000,000.00	189,000.00	189,000	3,174,000.00
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	821,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	10,700,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			20,300,000,000.00	203,000	11,059,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,070,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		135,300,000,000.00		1,353,000	3,976,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			19,987,400,000.00	199,874	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000		10,000,000,000.00		100,000	50,000.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.30000	5.39500			0.00	0	64,340,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.23000	7.33000		264,207,430,170,750.00	36,543,213,025	14,853,780,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.38000	8.49000		38,679,381,028,260.00	4,615,677,927	8,120,349,911.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.00000	1.00000		373,513,890,000.00		373,513,890	2,364,645,741.00
R197	On	07/12/2023	Spot Bond			2.53000	2.53000		373,044,406,460.00		147,448,382	332,684,337.00
R201	On	21/12/2014	Spot Bond			6.88000	6.97000		14,962,775,360,000.00		2,174,822,000	4,069,903,000.00
R202	On	07/12/2033	Spot Bond			2.54000	2.54000		2,863,738,072,360.00		1,127,455,934	1,390,901,374.00
R203	On	15/09/2017	Spot Bond			7.80000	7.92000		41,614,786,200,000.00		5,335,229,000	5,937,224,367.00
R204	On	21/12/2018	Spot Bond			7.99500	8.11000		18,476,069,235,000.00		2,310,953,000	6,528,566,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.60000	6.69000		38,936,403,000,000.00		5,899,455,000	3,178,258,402.00
R207	On	15/01/2020	Spot Bond			8.11000	8.22500		28,359,640,030,000.00		3,496,873,000	8,745,950,000.00
R208	On	31/03/2021	Spot Bond			8.14000	8.26000		31,816,142,380,000.00		3,908,617,000	7,514,533,000.00
R209	On	31/03/2036	Spot Bond			8.74000	8.87500		34,416,765,300,000.00		3,937,845,000	8,765,379,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.57000		402,978,190,650.00		158,030,663	997,130,663.00
R211	On	31/01/2017	Spot Bond			1.88000	1.88000		342,183,018,720.00		182,012,244	1,073,012,244.00
R212	On	31/01/2022	Spot Bond			2.54500	2.54500		17,721,020,785.00		6,963,073	344,650,875.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.73000	8.85000			14,050,935,000,000.00	1,609,500,000	1,490,464,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			10,518,917,792,500.00	1,618,295,045	2,076,295,045.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	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
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	328,000.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			12,900,000,000.00	129,000	17,473,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			19,900,000,000.00	199,000	2,153,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000	3,067,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			500,000,000.00	5,000,000	2,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			21,000,000.00	210,000	388,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			29,600,000,000.00	296,000	215,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,200,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	2,500,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	350,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,307,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	60,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	126,000.00
SYN823	On	02/08/2012	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
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			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
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			20,036,600,000.00	200,366	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000		9,200,000,000.00	92,000,000.00	92,000,000	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		11,100,000,000.00	111,000.00	111,000	2,118,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		49,100,000,000.00	491,000.00	491,000	1,010,168,723.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		232,200,000,000.00	2,322,000.00	2,322,000	247,741,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		300,000,000,000.00	3,000,000.00	3,000,000	77,390,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		7,810,000,000.00	78,100.00	78,100	97,951,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			43,100,000,000.00	431,000	11,846,000.00
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
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			128,400,000,000.00	1,284,000	37,522,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	36,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		8,900,000,000.00		89,000	25,263,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	14,300,000.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	124,049,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>680,059,709,695,485.00</b>	<b>74,848,153,455</b>	<b>85,575,022,931.00</b>
<b>Grand Total:</b>							<b>680,065,873,328,634.00</b>	<b>74,848,210,482</b>	<b>85,576,161,226.00</b>