

# Daily MTM Report

Daily summary for: 13/07/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On	19/09/2011	Foreign Exchange Future			6.90540	6.95560		14.69	131,230,221.60	19,004	303,332.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		18.00000	15,000	21.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,112.00000	1,160,000	21.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		16.00000	14,000	22.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,160.00000	1,209,000	22.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		19.00000	17,000	21.51	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,063.00000	1,112,000	21.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		872.00000	919,000	20.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		28.00000	24,000	20.27	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		64.00000	55,000	17.79	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		508.00000	550,000	17.79	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		266.00000	232,000	14.79	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		110.00000	127,000	14.79	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		207.00000	177,000	14.69	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		151.00000	172,000	14.69	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		551.00000	594,000	18.10	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		57.00000	49,000	18.10	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		686.00000	731,000	19.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		42.00000	36,000	19.03	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		333.00000	296,000	14.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		77.00000	91,000	14.89	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		52.00000	63,000	14.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		408.00000	368,000	14.99	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		271.00000	305,000	15.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		127.00000	110,000	15.93	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,845.00000	2,895,000	27.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		1.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		424.00000	464,000	17.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		80.00000	69,000	17.17	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		345.00000	382,000	16.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		101.00000	87,000	16.55	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		43.00000	52,000	15.04	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		449.00000	407,000	15.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		299.00000	263,000	14.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		93.00000	108,000	14.84	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		129.00000	149,000	14.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		235.00000	204,000	14.74	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		596.00000	639,000	18.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		52.00000	44,000	18.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		181.00000	157,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		175.00000	202,000	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
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		38.00000	32,000	19.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		732.00000	777,000	19.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		113.00000	98,000	16.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		307.00000	343,000	16.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		161.00000	140,000	15.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		205.00000	235,000	15.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		577.00000	532,000	15.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		21.00000	27,000	15.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		31.00000	26,000	19.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		825.00000	871,000	19.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,206.00000	1,156,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	1,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		90.00000	77,000	16.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		384.00000	422,000	16.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		46.00000	40,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		640.00000	685,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,156.00000	1,106,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	1,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		15.00000	13,000	22.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,209.00000	1,258,000	22.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,107.00000	1,057,000	15.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	2,000	15.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		34.00000	29,000	19.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		778.00000	824,000	19.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		669.00000	622,000	15.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		13.00000	17,000	15.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,256.00000	1,206,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	1,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		143.00000	124,000	15.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		237.00000	269,000	15.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		370.00000	331,000	14.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		64.00000	76,000	14.94	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		0.00000	62,000	17.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		0.00000	507,000	17.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.99800	7.04850		15.31	594,830.00	85	47,307.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		187.00000	173,000	16.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		489.00000	525,000	16.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		175.00000	162,000	17.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		527.00000	564,000	17.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		200.00000	185,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		452.00000	487,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		152.00000	169,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		450.00000	417,000	15.23	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,035.00000	1,080,000	19.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		83.00000	78,000	19.79	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		259.00000	283,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		307.00000	281,000	15.31	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		416.00000	450,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		214.00000	198,000	16.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		923.00000	877,000	15.03	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	6.15	Put		25.00000	29,000	15.03	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		605.00000	644,000	17.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		153.00000	142,000	17.55	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		667.00000	626,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		69.00000	78,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		707.00000	666,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		59.00000	68,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		834.00000	790,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		36.00000	42,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		79.00000	73,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,081.00000	1,125,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,111.00000	1,062,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		13.00000	14,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		164.00000	151,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		566.00000	603,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		483.00000	449,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		135.00000	151,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		419.00000	387,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		171.00000	189,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		93.00000	87,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		945.00000	989,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		119.00000	110,000	18.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		771.00000	812,000	18.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		389.00000	358,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		191.00000	210,000	15.26	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	6.30	Call		791.00000	747,000	15.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		43.00000	49,000	15.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		749.00000	706,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		51.00000	58,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,063.00000	1,014,000	14.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		15.00000	16,000	14.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		105.00000	98,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		857.00000	900,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		135.00000	125,000	18.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		687.00000	727,000	18.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		553.00000	516,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		105.00000	118,000	15.18	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,208.00000	1,159,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		10.00000	11,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.09350	7.14490		15.42	141,870.00	20	15,126.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		418.00000	388,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		309.00000	331,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		394.00000	364,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		335.00000	357,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		444.00000	413,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		285.00000	306,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		437.00000	406,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		292.00000	313,000	15.36	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		364.00000	339,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		369.00000	396,000	15.61	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	7.25	Call		327.00000	305,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		432.00000	462,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		550.00000	515,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		205.00000	222,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		345.00000	321,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		400.00000	428,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		582.00000	545,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		187.00000	202,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		240.00000	223,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		645.00000	680,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		164.00000	152,000	18.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		969.00000	1,009,000	18.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		280.00000	260,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		535.00000	567,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		121.00000	113,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,276.00000	1,320,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		614.00000	577,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		169.00000	184,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		116.00000	108,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,321.00000	1,365,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		520.00000	486,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		225.00000	243,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		156.00000	145,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,011.00000	1,052,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		387.00000	358,000	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		342.00000	365,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		647.00000	609,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		152.00000	166,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		266.00000	247,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		571.00000	604,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		131.00000	122,000	19.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,186.00000	1,229,000	19.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		179.00000	167,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		884.00000	924,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		0.00000	381,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		0.00000	338,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		0.00000	643,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	150,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		0.00000	175,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		0.00000	882,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		0.00000	139,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		0.00000	1,096,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		0.00000	159,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		0.00000	966,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		0.00000	128,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		0.00000	1,185,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		0.00000	274,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		0.00000	531,000	16.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.19570	7.24830		15.78	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		439.00000	417,000	15.94	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		441.00000	471,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		420.00000	399,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		472.00000	503,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		461.00000	435,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		413.00000	439,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.30170	7.35440		16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		582.00000	553,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		428.00000	451,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		559.00000	530,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		455.00000	478,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		606.00000	576,000	15.84	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		402.00000	424,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		482.00000	507,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		536.00000	509,000	16.04	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.40480	7.45720		16.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		496.00000	471,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		739.00000	766,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		481.00000	457,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		774.00000	802,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		512.00000	486,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		705.00000	731,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		956.00000	987,000	17.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		413.00000	392,000	17.66	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.36780	8.41680		17.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,080.00000	1,036,000	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,163.00000	1,168,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,063.00000	1,019,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,196.00000	1,201,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,097.00000	1,052,000	17.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,130.00000	1,134,000	17.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		848.00000	849,000	17.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,265.00000	1,217,000	17.02	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.16510	9.21410		18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,461.00000	1,411,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,447.00000	1,446,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,445.00000	1,395,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,481.00000	1,480,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,478.00000	1,428,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,414.00000	1,413,000	18.60	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.90540	6.95560		14.69	0.00	0	381.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			12,745.00000	11,022,000	15.93	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			27,185.00000	30,482,000	15.93	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			11,344.00000	9,791,000	16.24	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			30,784.00000	34,251,000	16.24	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			14,322.00000	12,413,000	15.62	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			23,762.00000	26,873,000	15.62	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			34,542.00000	38,165,000	16.55	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			10,102.00000	8,705,000	16.55	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.99800	7.04850		15.31	0.00	0	15.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		30,733.00000	28,101,000	15.31		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		25,883.00000	28,301,000	15.31		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		28,301.00000	26,190,000	15.53		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		28,451.00000	31,390,000	15.53		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		33,307.00000	30,535,000	15.29		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		23,457.00000	25,735,000	15.29		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.09630	11.05080			12.08	1,908,563.60	172	34,780.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		94.00000	105,000	13.24		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		543.00000	509,000	13.24		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		85.00000	94,000	13.39		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		584.00000	548,000	13.39		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		104.00000	116,000	13.10		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		503.00000	470,000	13.10		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		70.00000	77,000	13.68		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		669.00000	631,000	13.68		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		28.00000	31,000	14.99		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,077.00000	1,035,000	14.99		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		205.00000	188,000	12.23		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		256.00000	284,000	12.23		0.00	0	3,455.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Call		610.00000	648,000	12.97		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Put		59.00000	52,000	12.97		0.00	0	5,490.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Call		285.00000	314,000	12.30		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Put		184.00000	168,000	12.30		0.00	0	1,200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.20	Put		321.00000	293,000	12.37		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		172.00000	189,000	12.37	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		347.00000	379,000	12.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		146.00000	133,000	12.45	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		258.00000	233,000	12.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		209.00000	229,000	12.08	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		189.00000	208,000	12.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		288.00000	262,000	12.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		42.00000	47,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		891.00000	851,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		57.00000	63,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		756.00000	717,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		51.00000	57,000	14.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		800.00000	761,000	14.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		156.00000	172,000	12.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		355.00000	326,000	12.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		416.00000	449,000	12.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		115.00000	103,000	12.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		63.00000	70,000	13.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		712.00000	674,000	13.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		46.00000	52,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		845.00000	806,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		489.00000	525,000	12.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		88.00000	79,000	12.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.23410	11.18810			280,852.50	25	9,453.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		242.00000	256,000	14.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		704.00000	672,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		229.00000	243,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		741.00000	709,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		255.00000	270,000	14.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		667.00000	636,000	14.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		134.00000	142,000	15.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,146.00000	1,108,000	15.50	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		353.00000	373,000	13.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		465.00000	439,000	13.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		185.00000	196,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		897.00000	862,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		217.00000	230,000	14.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		779.00000	746,000	14.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		818.00000	854,000	13.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		130.00000	120,000	13.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		677.00000	710,000	13.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		189.00000	176,000	13.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.37640	11.33070		14.25	0.00	0	2,827.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		488.00000	507,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		607.00000	581,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		469.00000	488,000	14.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		638.00000	612,000	14.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		507.00000	527,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		576.00000	551,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		451.00000	470,000	14.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		670.00000	644,000	14.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		345.00000	359,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		914.00000	883,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		703.00000	730,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		372.00000	354,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		372.00000	387,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		841.00000	811,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		255.00000	265,000	15.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,224.00000	1,189,000	15.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		527.00000	548,000	14.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		546.00000	522,000	14.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		760.00000	789,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		329.00000	313,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		402.00000	418,000	14.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		771.00000	742,000	14.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		648.00000	674,000	14.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		417.00000	398,000	14.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.52720	11.48080		14.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		507.00000	524,000	14.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		876.00000	847,000	14.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		491.00000	508,000	15.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		910.00000	881,000	15.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		523.00000	541,000	14.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		842.00000	814,000	14.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08740	0.08750		16.66	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		784.00000	772,000	16.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		34.00000	32,000	16.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		187.00000	182,000	19.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		437.00000	442,000	19.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,752.00000	1,742,000	20.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	20.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,250.00000	1,141,260,000	26.56	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08860	0.08880		21.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,005.00000	987,000	19.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		125.00000	127,000	19.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		440.00000	431,000	21.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		560.00000	571,000	21.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,892.00000	1,871,000	18.88	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		12.00000	11,000	18.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.76300	9.70140		11.58	13,863,460.00	1,420	58,476.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		212.00000	258,000	11.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		161.00000	145,000	11.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		185.00000	228,000	11.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		184.00000	165,000	11.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		241.00000	289,000	11.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		140.00000	126,000	11.80	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		244.00000	216,000	11.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		145.00000	179,000	11.72	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		729.00000	678,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		30.00000	41,000	13.44	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		456.00000	512,000	12.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		55.00000	49,000	12.25	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		45.00000	60,000	13.01	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		594.00000	547,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		87.00000	112,000	12.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		386.00000	349,000	12.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		16.00000	22,000	14.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		965.00000	909,000	14.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		378.00000	431,000	12.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		77.00000	68,000	12.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		20.00000	28,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		869.00000	815,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		18.00000	25,000	14.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		917.00000	862,000	14.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		0.00000	32,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	769,000	13.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.86890	9.80810		12.75	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		325.00000	365,000	12.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		317.00000	296,000	12.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		305.00000	340,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		347.00000	321,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		350.00000	391,000	12.70	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		292.00000	272,000	12.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		252.00000	283,000	13.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		444.00000	414,000	13.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		460.00000	507,000	12.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		202.00000	188,000	12.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		626.00000	678,000	12.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		118.00000	109,000	12.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		556.00000	606,000	12.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		148.00000	137,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.98010	9.92000		13.21	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		360.00000	388,000	13.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		540.00000	508,000	13.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		343.00000	370,000	13.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		573.00000	540,000	13.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		377.00000	406,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		507.00000	476,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		972.00000	1,023,000	12.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		102.00000	93,000	12.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		313.00000	338,000	13.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		643.00000	608,000	13.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		483.00000	523,000	13.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		363.00000	343,000	13.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,012.00000	1,063,000	12.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		92.00000	83,000	12.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		434.00000	472,000	13.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		414.00000	392,000	13.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		228.00000	247,000	14.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		908.00000	867,000	14.62	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.80600	384.70000			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			390.56100	390.45400			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.31300	353.41300			0.00	0	988.00
ALBI	On	03/11/2011	Index Future			358.59700	358.69900			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37430	7.30730		10.38	737,430.00	100	25,754.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		666.00000	731,000	13.58	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		9.00000	7,000	13.58	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		618.00000	682,000	13.35	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		11.00000	8,000	13.35	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		714.00000	779,000	13.81	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		7.00000	5,000	13.81	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		66.00000	87,000	11.01	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		259.00000	213,000	11.01	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		78.00000	103,000	10.80	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		221.00000	179,000	10.80	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		346.00000	405,000	11.98	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		39.00000	31,000	11.98	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		194.00000	243,000	11.07	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		87.00000	69,000	11.07	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		55.00000	73,000	11.22	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	7.55	Put		298.00000	249,000	11.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		229.00000	281,000	11.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		72.00000	57,000	11.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		13.00000	17,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		656.00000	593,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		570.00000	634,000	13.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		13.00000	10,000	13.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		11.00000	15,000	13.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		704.00000	641,000	13.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		524.00000	587,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		17.00000	13,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		266.00000	321,000	11.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		59.00000	47,000	11.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		6.00000	9,000	13.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		849.00000	785,000	13.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		94.00000	122,000	10.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		187.00000	148,000	10.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		9.00000	12,000	13.32	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		752.00000	688,000	13.32	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.39180	7.32510		10.97	0.00	0	890.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		705.00000	765,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		30.00000	23,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		662.00000	721,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		37.00000	29,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		750.00000	811,000	12.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		25.00000	19,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		158.00000	166,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		333.00000	274,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		225.00000	262,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		200.00000	170,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.41440	7.34820		11.05	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		320.00000	360,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		222.00000	196,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		293.00000	331,000	11.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		245.00000	217,000	11.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		348.00000	390,000	11.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		200.00000	176,000	11.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		247.00000	277,000	11.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		299.00000	263,000	11.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		512.00000	562,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		114.00000	98,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		139.00000	158,000	11.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		541.00000	494,000	11.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		228.00000	256,000	11.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		330.00000	292,000	11.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		476.00000	525,000	11.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		128.00000	111,000	11.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,162.00000	1,227,000	12.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		14.00000	13,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.39840	8.32530		13.59	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	14/12/2015	Foreign Exchange Future	7.30	Call		1,438.00000	1,498,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		413.00000	400,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,408.00000	1,460,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		433.00000	412,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,476.00000	1,537,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		401.00000	389,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.19670	7.16480		10.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		100.00000	113,000	11.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		185.00000	166,000	11.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		83.00000	96,000	11.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		218.00000	199,000	11.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		118.00000	134,000	10.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		153.00000	137,000	10.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		12.00000	15,000	13.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		647.00000	618,000	13.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		15.00000	18,000	12.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		600.00000	571,000	12.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		10.00000	12,000	13.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		695.00000	665,000	13.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		33.00000	39,000	12.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		418.00000	392,000	12.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		576.00000	606,000	12.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		11.00000	9,000	12.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		311.00000	338,000	11.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		46.00000	41,000	11.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		7.00000	8,000	13.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		792.00000	761,000	13.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.27760	7.24560		11.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		222.00000	239,000	11.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		226.00000	211,000	11.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		202.00000	218,000	11.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		256.00000	240,000	11.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		248.00000	266,000	11.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		202.00000	188,000	11.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		103.00000	112,000	13.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		507.00000	484,000	13.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		514.00000	540,000	12.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		68.00000	62,000	12.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		113.00000	123,000	12.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		467.00000	445,000	12.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		476.00000	501,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		80.00000	73,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		167.00000	180,000	12.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		321.00000	302,000	12.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		438.00000	462,000	12.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		92.00000	84,000	12.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		151.00000	164,000	12.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		355.00000	336,000	12.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/09/2011	Can-Do Future			0.03040	0.02610			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10710	0.08740			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.39550	8.34970		15.29	419,775.00	50	910.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		722.00000	768,000	15.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		22.00000	23,000	15.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		677.00000	723,000	15.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		27.00000	28,000	15.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		768.00000	814,000	16.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		18.00000	19,000	16.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		185.00000	219,000	15.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		235.00000	224,000	15.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		41.00000	54,000	17.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		741.00000	709,000	17.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		46.00000	60,000	17.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		696.00000	665,000	17.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		589.00000	635,000	15.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		39.00000	40,000	15.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		52.00000	67,000	16.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		652.00000	622,000	16.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		74.00000	94,000	16.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		524.00000	499,000	16.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		66.00000	84,000	16.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		566.00000	539,000	16.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		36.00000	48,000	17.45	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	9.10	Put		786.00000	753,000	17.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		26.00000	34,000	17.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		926.00000	889,000	17.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		547.00000	593,000	15.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		47.00000	48,000	15.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.51670	8.47100		15.47	212,917.50	25	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		417.00000	455,000	15.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		246.00000	238,000	15.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		391.00000	428,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		270.00000	261,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		444.00000	483,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		223.00000	216,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		323.00000	355,000	15.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		352.00000	338,000	15.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		502.00000	543,000	14.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		181.00000	176,000	14.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		670.00000	715,000	14.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		99.00000	98,000	14.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		303.00000	334,000	15.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		382.00000	367,000	15.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		198.00000	221,000	16.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		627.00000	604,000	16.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		110.00000	124,000	18.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,039.00000	1,007,000	18.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		147.00000	165,000	17.45	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Put		826.00000	798,000	17.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Call		343.00000	378,000	15.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Put		322.00000	311,000	15.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Call		599.00000	643,000	14.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Put		128.00000	126,000	14.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Call		785.00000	831,000	14.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Put		64.00000	64,000	14.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Call		223.00000	249,000	16.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Put		552.00000	532,000	16.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		868.00000	914,000	14.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		47.00000	47,000	14.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		252.00000	280,000	16.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		481.00000	463,000	16.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		186.00000	208,000	16.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		665.00000	641,000	16.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		285.00000	315,000	15.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		414.00000	398,000	15.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		104.00000	118,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		1,083.00000	1,051,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		138.00000	156,000	17.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		867.00000	839,000	17.60	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.44800	160.46700			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.61700	162.63500			0.00	0	0.00
ES18 On	20/04/2018	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
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI			354.29200	354.37400			0.00	0	181.00
GOVI	On	04/08/2011	GOVI	348.00	Call		63,740.00000	62,920,000		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		63,640.00000	62,820,000		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		63,840.00000	63,020,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			359.59100	359.67500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		26,750.00000	25,910,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		26,650.00000	25,810,000		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		26,850.00000	26,010,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.58700	155.68900			0.00	0	76.00
IGOV	On	03/11/2011	Index Future			157.91400	158.01800			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.47700	416.09200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.58000	5.57900			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.63000	5.64100			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.69000	5.72100			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.77000	5.81600			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.85000	5.89000			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.18000	6.22200			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.55000	6.61400			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.84000	6.92000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.11000	7.17600			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.39000	7.46000			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.66000	7.75000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			347.65800	347.85200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			352.85700	353.05500			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			7.53900	7.56400		3.50	0.00	0	11,676.00

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	7.50	Call		328.00000	360,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		578.00000	513,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		417.00000	456,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		472.00000	413,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		253.00000	279,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		699.00000	628,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,482.00000	1,389,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		49.00000	54,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		378.00000	327,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		519.00000	565,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,050.00000	1,122,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		133.00000	107,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,459.00000	2,555,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		7.00000	5,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.65900	7.68500		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,324.00000	2,398,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		275.00000	254,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,471.00000	2,547,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		243.00000	224,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,181.00000	2,252,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		312.00000	287,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.79000	7.81900		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,881.00000	2,952,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		580.00000	551,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,009.00000	3,081,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		541.00000	514,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,755.00000	2,825,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		621.00000	591,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.94200	7.97300		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,091.00000	2,147,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,214.00000	1,171,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,189.00000	2,247,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,155.00000	1,114,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,994.00000	2,049,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,275.00000	1,231,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.64500	8.63300		10.00	118,193,846.10	1,010	12,586.00
R186	On	04/08/2011	Bond Future	8.25	Call		150.00000	127,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,824.00000	3,913,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		210.00000	181,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,395.00000	3,478,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		104.00000	87,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,270.00000	4,365,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,986.00000	3,063,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		288.00000	252,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		898.00000	920,000	10.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Call		1,524.00000	1,433,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,178.00000	3,067,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		261.00000	262,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,404.00000	9,292,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		1.00000	1,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.72400	8.71100		10.75	0.00	0	13,623.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,405.00000	4,315,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,788.00000	1,818,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,698.00000	4,606,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,638.00000	1,665,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,121.00000	4,034,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,951.00000	1,983,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,717.00000	2,760,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,075.00000	2,999,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		6,668.00000	6,753,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		836.00000	802,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,877.00000	4,947,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,482.00000	1,432,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,190.00000	2,126,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3,686.00000	3,742,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,000.00000	4,905,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,498.00000	1,523,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.80400	8.79000		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,919.00000	4,835,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,044.00000	3,086,000	11.43	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	9.05	Call		5,181.00000	5,095,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,866.00000	2,906,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,664.00000	4,582,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,231.00000	3,275,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.88900	8.87500		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,672.00000	5,595,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,571.00000	4,618,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,914.00000	5,835,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,377.00000	4,423,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,435.00000	5,359,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,773.00000	4,821,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On		21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On		21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On		21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.57565	214.60391			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,604.00000	2,576,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,554.00000	2,526,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,654.00000	2,626,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future			234.92153	234.92638			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,426.00000	3,422,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,376.00000	3,372,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,476.00000	3,472,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.13900	7.16300		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		441.00000	484,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		178.00000	148,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		546.00000	594,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		132.00000	107,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		350.00000	386,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		238.00000	201,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.23700	7.26300		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,195.00000	2,256,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		145.00000	132,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,315.00000	2,377,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		127.00000	116,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,075.00000	2,135,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		162.00000	149,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.34200	7.37100		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,513.00000	2,574,000	3.26	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	8.25	Put		258.00000	243,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,622.00000	2,683,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		240.00000	226,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,409.00000	2,468,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		280.00000	264,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.47300	7.50500		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,480.00000	1,523,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		898.00000	865,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,554.00000	1,598,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		854.00000	821,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,409.00000	1,450,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		945.00000	910,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			173.41785	173.69884			17,341,785.00	100	22,108.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,699.00000	172,418,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		172,649.00000	172,368,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		172,749.00000	172,468,000		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			175.98329	176.26849			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,768.00000	175,483,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.55	Call		175,718.00000	175,433,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		175,818.00000	175,533,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.14300	8.14700		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		267.00000	262,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		968.00000	944,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		349.00000	344,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		811.00000	787,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		200.00000	195,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,141.00000	1,117,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.25500	8.25800		5.75	0.00	0	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,937.00000	1,940,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		839.00000	828,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,085.00000	2,089,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		762.00000	752,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,794.00000	1,797,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		922.00000	911,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.37400	8.37800		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,814.00000	2,821,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,199.00000	1,189,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,956.00000	2,963,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,126.00000	1,116,000	6.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.70	Call		2,675.00000	2,681,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,275.00000	1,264,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.50500	8.50900		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,729.00000	2,736,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,723.00000	1,713,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,856.00000	2,862,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,642.00000	1,631,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,606.00000	2,612,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,807.00000	1,796,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.30600	8.32500		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		98.00000	105,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,861.00000	1,766,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		139.00000	148,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,628.00000	1,535,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		68.00000	72,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,106.00000	2,008,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.40900	8.42900		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,522.00000	2,586,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		871.00000	831,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,697.00000	2,764,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		792.00000	755,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,353.00000	2,414,000	6.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.70	Put		957.00000	914,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.51600	8.53600		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,422.00000	3,486,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,122.00000	1,086,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,592.00000	3,658,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,049.00000	1,014,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,255.00000	3,317,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,200.00000	1,161,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.63400	8.65500		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,875.00000	2,926,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,415.00000	2,363,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,010.00000	3,063,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,308.00000	2,259,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,743.00000	2,793,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,525.00000	2,472,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.92500	6.94900		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		290.00000	317,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		177.00000	151,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		360.00000	391,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		136.00000	114,000	2.27	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	6.95	Call		230.00000	252,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		228.00000	197,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.02600	7.05300		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,503.00000	1,547,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		117.00000	107,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,588.00000	1,633,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		104.00000	95,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,418.00000	1,462,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		131.00000	121,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.14300	7.17300		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,680.00000	1,722,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		217.00000	205,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,753.00000	1,795,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		202.00000	190,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,610.00000	1,651,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		234.00000	222,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.31000	7.34600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		877.00000	908,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		636.00000	611,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		923.00000	955,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		605.00000	580,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		832.00000	862,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		669.00000	643,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future			8.42400	8.43700		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		258.00000	265,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,328.00000	1,261,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		341.00000	353,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,123.00000	1,061,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		190.00000	195,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,548.00000	1,479,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.51800	8.53200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,352.00000	2,393,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,156.00000	1,120,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,524.00000	2,568,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,057.00000	1,023,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,179.00000	2,219,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,256.00000	1,218,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.61600	8.63100		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,316.00000	3,364,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,358.00000	1,325,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,490.00000	3,539,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,270.00000	1,239,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,147.00000	3,193,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,451.00000	1,416,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.72600	8.74100		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,860.00000	2,896,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,813.00000	2,771,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		2,999.00000	3,036,000	8.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.80	Put		2,691.00000	2,650,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,724.00000	2,759,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,939.00000	2,895,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.45800	8.46600		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		258.00000	258,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,572.00000	1,524,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		341.00000	342,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,349.00000	1,302,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		192.00000	190,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,814.00000	1,764,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.54600	8.55400		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,349.00000	2,371,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,204.00000	1,179,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,532.00000	2,555,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,098.00000	1,074,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,173.00000	2,194,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,318.00000	1,292,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		4,086.00000	4,044,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		435.00000	440,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,941.00000	2,903,000	8.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.20	Call		824.00000	833,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,270.00000	1,283,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		2,183.00000	2,149,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		2,916.00000	2,942,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		907.00000	886,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.63500	8.64400		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,583.00000	3,610,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,564.00000	1,539,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,766.00000	3,795,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,468.00000	1,446,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,403.00000	3,430,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,664.00000	1,639,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.73200	8.74100		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,815.00000	3,840,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,376.00000	2,350,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		3,982.00000	4,008,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,268.00000	2,244,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,651.00000	3,675,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,487.00000	2,461,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			8.99800	8.98000		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		65.00000	51,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,909.00000	4,034,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		95.00000	76,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,524.00000	3,643,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		44.00000	33,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,307.00000	4,435,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,848.00000	7,710,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1.00000	1,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.06700	9.04800		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,384.00000	1,323,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,703.00000	3,786,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,529.00000	1,464,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,451.00000	3,530,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,249.00000	1,192,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,969.00000	4,056,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.13500	9.11700		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,932.00000	2,860,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,817.00000	3,880,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,113.00000	3,038,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,618.00000	3,677,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,757.00000	2,687,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,026.00000	4,090,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.20800	9.18900		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,397.00000	3,324,000	15.50	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	9.00	Put		4,816.00000	4,884,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,572.00000	3,497,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,611.00000	4,677,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,228.00000	3,157,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		5,030.00000	5,100,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.39595	130.39768			24,775,230.50	190	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,398.00000	24,396,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,348.00000	24,346,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		24,448.00000	24,446,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			108.06415	108.07142			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,571.00000	106,564,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,521.00000	106,514,000		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	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,621.00000	106,614,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.66280	109.67032			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,420.00000	108,413,000		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		108,370.00000	108,363,000		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		108,470.00000	108,463,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.51035	106.51209			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,012.00000	104,010,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		103,962.00000	103,960,000		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		104,062.00000	104,060,000		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			108.08604	108.08794			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,588.00000	105,586,000		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		105,538.00000	105,536,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		105,638.00000	105,636,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.45	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			8.96400	8.95200			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		8,068.00000	8,163,000		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		7,616.00000	7,711,000		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		8,525.00000	8,619,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.04000	9.02700			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		2,200.00000	2,301,000		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		1,796.00000	1,898,000		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		2,607.00000	2,708,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.11800	9.10400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		804.00000	911,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		416.00000	523,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,194.00000	1,302,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.19500	9.18100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Call		519.00000	413,000		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		892.00000	787,000		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		143.00000	38,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			13,989.55000	13,985.50000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/08/2011	Index Future			350.13500	350.24000			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.86700	354.97100			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06750	1.07430		13.83	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		177.00000	153,000	15.39	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		434.00000	478,000	15.39	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		78.00000	66,000	17.04	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		835.00000	891,000	17.04	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		393.00000	349,000	13.83	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		150.00000	174,000	13.83	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.08460	1.09160		15.40	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		399.00000	370,000	15.40	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		483.00000	524,000	15.40	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		248.00000	230,000	16.63	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		832.00000	884,000	16.63	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		643.00000	599,000	14.33	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		227.00000	253,000	14.33	0.00	0	0.00

<b>Total for Derivatives :</b>										<b>309,700,781.80</b>	<b>22,201</b>	<b>983,924.00</b>
--------------------------------	--	--	--	--	--	--	--	--	--	-----------------------	---------------	-------------------

**i-Bonds**

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	1,670,200.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		2,663,400,000,000.00		26,634,000	10,300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB301L	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000		172,000,000,000.00		1,720,000	860,000.00
ABCP13	On	07/12/2023			100.00000	100.00000		175,200,000,000.00		1,752,000	876,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	10,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		80,000,000,000.00		800,000	17,650,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			1,200,000,000.00	12,000	1,762,300.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			500,000,000.00	5,000	5,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			88,000,000,000.00	880,000	440,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	2,938,300.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	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
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			228,000,000,000.00	2,280,000	1,140,000.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			248,800,000,000.00	2,488,000	11,481,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			241,000,000,000.00	2,410,000	7,203,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		80,000,000,000.00		800,000	400,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		200,000,000.00		2,000	30,479,200.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000		140,000,000,000.00		1,400,000	700,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000		160,500,000,000.00		1,605,000	805,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA07	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA0A	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA0B	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			901,400,000,000.00	9,014,000	15,004,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	4,001,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	8,003,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	36,000,000.00
CGR5	On	22/07/2011			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000		9,000,000,000,000.00		90,000,000	45,000,000.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000		40,000,000,000,000.00	400,000,000	100,000,000.00	
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,500,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	2,004,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,080,000,000,000.00	10,800,000	13,400,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			123,300,000,000.00	1,233,000	75,610,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			50,100,000,000.00	501,000	103,669,600.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	63,500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	23,020,000.00
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			14,200,000,000.00	142,000	71,000.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			21,000,000,000.00	210,000	105,000.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	1,037,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
EQ153L	On	13/10/2011	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
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000,000.00	8,000,000	2,000,000.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		32,801,800,000,000.00	328,018,000,000.00	328,018,000	499,173,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		1,387,888,500,000.00	150,042,000,000.00	150,042,000	325,624,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			3,750,440,000,000.00	375,044,000	372,314,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			2,748,292,850,000.00	350,101,000	294,241,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			452,182,500,000.00	60,291,000	245,363,600.00
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			1,000,800,000,000.00	10,008,000	5,008,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			34,800,000,000.00	348,000	174,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			30,000,000,000.00	300,000	6,150,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			15,200,000,000.00	152,000	8,076,000.00
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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			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
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000		3,785,546,300,000.00		37,855,463	30,606,544.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
FRJ16	On	21/01/2016	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
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,001,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,242,100,000,000.00	12,421,000	7,206,000.00
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	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	15.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		28,700,000,000.00		287,000	6,086,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		900,500,000,000.00		9,005,000	16,001,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	11,000,000.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			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
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		400,000,000,000.00		4,000,000	8,623,900.00
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		30,000,000,000,000.00		300,000,000	50,000,000.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
IDCP01	On	19/04/2015	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
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	3,000,000.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND131	On	02/08/2011			100.00000	100.00000			1,600,000,000,000.00	16,000,000	16,000,000.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
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
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
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			161,200,000,000.00	1,612,000	39,312,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	3,900,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			2,600,000,000,000.00	26,000,000	2,000,000.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139 On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140 On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			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		1,200,000,000,000.00		12,000,000	3,000,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
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
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		363,100,000,000.00		3,631,000	1,815,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
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		1,200,000,000,000.00		12,000,000	70,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			2,609,800,000,000.00	26,098,000	22,088,000.00
MTN02	On	13/07/2014			100.00000	100.00000			341,700,000,000.00	3,417,000	2,706,000.00
MTN03	On	13/07/2015			100.00000	100.00000			76,000,000,000.00	760,000	14,880,000.00
MTN04	On	13/07/2017			100.00000	100.00000			81,100,000,000.00	811,000	5,403,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	1,000,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
NBK10E	On	21/04/2014			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			222,000,000,000.00	2,220,000	370,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			281,000,000,000.00	2,810,000	6,279,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			500,000,000.00	5,000	6,001,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			800,000,000,000.00	8,000,000	11,450,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			498,000,000,000.00	4,980,000	830,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	3,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			1,700,000,000.00	17,000	8,005,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016			100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000.00
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	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			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
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500		105,360,000,000.00		16,000,000	4,000,000.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		141,200,000,000.00		1,412,000	9,712,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	66,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		140,000,000,000.00		1,400,000	6,115,700.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,266,400,000,000.00		52,664,000	29,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	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			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01 On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.56000	5.58000			0.00	0	12,000,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.51000	7.53000		149,794,378,005,820.00	19,945,989,082	19,945,989,082	10,641,540,900.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.62500	8.61000		57,971,355,226,500.00	6,721,316,548	6,721,316,548	8,376,340,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000		91,822,603,200.00	76,518,836	76,518,836	2,825,910,411.00
R197	On	07/12/2023	Spot Bond			2.58000	2.58000			0.00	0	206,345,000.00
R201	On	21/12/2014	Spot Bond			7.11500	7.13500		3,583,825,500,000.00	503,700,000	503,700,000	3,526,303,425.00
R202	On	07/12/2033	Spot Bond			2.61000	2.60000		2,364,660,000,000.00	906,000,000	906,000,000	2,517,033,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.11500	8.11500			30,394,837,995,000.00	3,745,513,000	5,240,975,829.00
R204	On	21/12/2018	Spot Bond			8.28000	8.29500			42,927,167,340,000.00	5,184,440,500	7,067,495,200.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.90000	6.92000			15,079,018,500,000.00	2,185,365,000	2,485,133,000.00
R207	On	15/01/2020	Spot Bond			8.40000	8.41000			47,532,912,000,000.00	5,658,680,000	8,313,524,800.00
R208	On	31/03/2021	Spot Bond			8.43500	8.44000			37,047,456,285,000.00	4,392,111,000	7,993,138,345.00
R209	On	31/03/2036	Spot Bond			8.98000	8.96000			32,853,608,380,000.00	3,658,531,000	8,066,492,819.00
R210	On	31/03/2028	Spot Bond			2.65000	2.65000			278,780,000,000.00	105,200,000	1,197,020,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			239,580,000,000.00	121,000,000	840,691,114.00
R212	On	31/01/2022	Spot Bond			2.59000	2.59000			1,857,548,000,000.00	717,200,000	278,310,100.00
R213	On	28/02/2031	Spot Bond			8.94500	8.93000			14,576,324,750,000.00	1,629,550,000	1,200,550,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,177,000,000,000.00	1,258,000,000	2,175,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		16,100,000,000,000.00	0.00	161,000,000	61,000,000.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000		600,000,000,000.00		6,000,000	39,020,780.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	18,300,000.00
SBK8	On	10/04/2013			100.00000	100.00000		700,000,000.00		7,000	2,002,000.00
SBK9	On	10/04/2018			100.00000	100.00000			0.00	0	3,000,000.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	1,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			340,500,000,000.00	3,405,000	1,705,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			124,000,000,000.00	1,240,000	620,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			6,500,000,000,000.00	65,000,000	22,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN834On	12/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN835On	16/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN836On	15/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN837On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN838On	22/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN839On	04/10/2011	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
SYN84	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			100,000,000.00	1,000,000	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	1,100,000.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	2,002,000.00
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			6,161,500,000,000.00	61,615,000	995,015,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			14,617,700,000,000.00	146,177,000	244,188,800.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			16,800,000,000,000.00	168,000,000	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	98,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			14,074,900,000,000.00	140,749,000	27,758,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,566,900.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	12,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			11,027,800,000.00	110,278,000	107,818,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	125,200,000.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>710,921,084,735,520.00</b>	<b>60,337,659,429</b>	<b>80,301,973,182.00</b>



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

---

<b>Grand Total:</b>							<b>710,921,394,436,302.00</b>	<b>10,337,681,630</b>	<b>80,302,957,106.00</b>
---------------------	--	--	--	--	--	--	-------------------------------	-----------------------	--------------------------