



# Daily MTM Report

Daily summary for: 12/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			7.23900	7.26160		20.10	236,273,721.00	32,639	233,718.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		38.00000	25,000	24.54	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		826.00000	836,000	24.54	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		34.00000	22,000	24.82	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		872.00000	883,000	24.82	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		42.00000	28,000	24.26	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		780.00000	789,000	24.26	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		602.00000	608,000	23.15	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		64.00000	47,000	23.15	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		153.00000	127,000	20.93	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		291.00000	288,000	20.93	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		503.00000	475,000	19.34	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		41.00000	36,000	19.34	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		425.00000	396,000	19.51	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		63.00000	57,000	19.51	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		325.00000	323,000	21.21	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		137.00000	112,000	21.21	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		437.00000	438,000	22.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		99.00000	77,000	22.04	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		587.00000	561,000	19.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		25.00000	22,000	19.17	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		15.00000	12,000	19.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		677.00000	651,000	19.00	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		128.00000	122,000	19.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		290.00000	261,000	19.85	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,539.00000	2,561,000	31.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		1.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		227.00000	223,000	20.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		189.00000	162,000	20.38	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		172.00000	167,000	20.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		234.00000	206,000	20.01	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		11.00000	9,000	18.92	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		723.00000	698,000	18.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		545.00000	517,000	19.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		33.00000	28,000	19.26	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		51.00000	46,000	19.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		463.00000	435,000	19.43	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		361.00000	360,000	21.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		123.00000	99,000	21.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		388.00000	359,000	19.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		76.00000	70,000	19.59	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	19/09/2011	Foreign Exchange Future	7.65	Call		89.00000	68,000	22.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		477.00000	479,000	22.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		261.00000	232,000	19.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		149.00000	143,000	19.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		354.00000	324,000	19.68	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		92.00000	85,000	19.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		866.00000	842,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		4.00000	3,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		72.00000	53,000	22.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		560.00000	564,000	22.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,512.00000	1,489,000	19.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		210.00000	182,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		198.00000	193,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		110.00000	88,000	21.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		398.00000	399,000	21.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,462.00000	1,439,000	19.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		31.00000	20,000	25.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		919.00000	931,000	25.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,412.00000	1,389,000	19.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		80.00000	60,000	22.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		518.00000	521,000	22.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		964.00000	940,000	18.50	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		2.00000	1,000	18.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,562.00000	1,539,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		321.00000	292,000	19.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		109.00000	103,000	19.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		632.00000	605,000	19.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		20.00000	16,000	19.09	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		170.00000	143,000	20.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		258.00000	254,000	20.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		52.00000	36,000	23.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		690.00000	697,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.33360	7.35670		19.26	9,321,005.60	1,271	61,509.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		355.00000	327,000	19.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		348.00000	343,000	19.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		336.00000	308,000	19.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		379.00000	374,000	19.48	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		377.00000	348,000	19.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		320.00000	314,000	19.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		96.00000	83,000	17.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		703.00000	667,000	17.12	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		817.00000	820,000	22.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		174.00000	154,000	22.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		179.00000	167,000	18.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		536.00000	501,000	18.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		294.00000	286,000	18.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		401.00000	370,000	18.90	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,221.00000	1,194,000	16.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		14.00000	10,000	16.63	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		443.00000	439,000	19.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		300.00000	273,000	19.93	546,000.00	2,000	1,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		943.00000	911,000	16.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		36.00000	27,000	16.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		987.00000	955,000	15.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		30.00000	21,000	15.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,126.00000	1,097,000	16.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		19.00000	13,000	16.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		165.00000	146,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		858.00000	862,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,415.00000	1,389,000	17.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		8.00000	5,000	17.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		317.00000	290,000	19.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		410.00000	406,000	19.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		740.00000	705,000	16.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		83.00000	71,000	16.94	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		667.00000	631,000	17.30	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		110.00000	97,000	17.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		193.00000	172,000	21.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		736.00000	738,000	21.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		240.00000	216,000	20.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		583.00000	582,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		632.00000	597,000	17.48	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		125.00000	113,000	17.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,078.00000	1,048,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		21.00000	14,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,031.00000	1,000,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		24.00000	16,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,367.00000	1,340,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		10.00000	6,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		215.00000	193,000	21.27	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		658.00000	659,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		268.00000	243,000	20.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		511.00000	509,000	20.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		818.00000	784,000	16.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		61.00000	50,000	16.59	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,513.00000	1,488,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		6.00000	4,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		204.00000	182,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		697.00000	698,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		268.00000	260,000	18.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		425.00000	394,000	18.72	394,000.00	1,000	6,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		859.00000	825,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		52.00000	41,000	16.41	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.42720	7.45120		18.65	839,273.60	113	17,956.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		654.00000	621,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		239.00000	230,000	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		626.00000	593,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		261.00000	252,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		684.00000	650,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		219.00000	209,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		675.00000	642,000	17.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		224.00000	215,000	17.54	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		591.00000	558,000	17.95	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		290.00000	281,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		541.00000	509,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		340.00000	332,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		802.00000	768,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		151.00000	141,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		565.00000	533,000	18.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		314.00000	306,000	18.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		837.00000	803,000	16.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		136.00000	126,000	16.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		414.00000	386,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		513.00000	509,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		296.00000	273,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		795.00000	796,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		472.00000	441,000	18.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		421.00000	414,000	18.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		225.00000	206,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,074.00000	1,079,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		872.00000	838,000	16.70	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	19/03/2012	Foreign Exchange Future	6.70	Put		121.00000	111,000	16.70	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		217.00000	198,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,116.00000	1,121,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		769.00000	735,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		168.00000	158,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		284.00000	262,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		833.00000	835,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		618.00000	585,000	17.81	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		267.00000	258,000	17.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		909.00000	875,000	16.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		108.00000	98,000	16.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		451.00000	422,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		450.00000	445,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		243.00000	223,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		992.00000	996,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		321.00000	297,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		720.00000	720,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		646.00000	613,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		245.00000	236,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		946.00000	913,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		95.00000	86,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		335.00000	310,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		684.00000	683,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		273.00000	251,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		872.00000	874,000	20.99	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		308.00000	285,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		757.00000	758,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		252.00000	232,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		951.00000	955,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		494.00000	463,000	18.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		393.00000	386,000	18.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		517.00000	485,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		366.00000	358,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		737.00000	702,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		186.00000	175,000	17.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.52220	7.54640		18.40	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		658.00000	630,000	17.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		362.00000	358,000	17.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		634.00000	606,000	17.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		388.00000	384,000	17.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		683.00000	654,000	17.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		337.00000	332,000	17.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.62160	7.64550		18.52	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		804.00000	777,000	17.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		359.00000	355,000	17.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		778.00000	752,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		383.00000	380,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		830.00000	803,000	17.30	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		335.00000	331,000	17.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		409.00000	406,000	17.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		754.00000	728,000	17.71	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.72090	7.74470		18.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		705.00000	677,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		660.00000	656,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		686.00000	658,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		691.00000	687,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		724.00000	695,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		629.00000	624,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		856.00000	854,000	19.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		601.00000	575,000	19.46	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.68340	8.70510		20.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,383.00000	1,331,000	19.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,178.00000	1,148,000	19.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,366.00000	1,315,000	19.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,211.00000	1,182,000	19.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,400.00000	1,348,000	19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,145.00000	1,115,000	19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		868.00000	834,000	18.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,573.00000	1,517,000	18.91	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.52750	9.54920		21.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,848.00000	1,789,000	20.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,499.00000	1,462,000	20.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,830.00000	1,771,000	21.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,531.00000	1,494,000	21.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,867.00000	1,808,000	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,468.00000	1,431,000	20.93	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.23900	7.26160		20.10	217,170.00	30	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Call		28,994.00000	26,095,000	19.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Put		12,834.00000	12,195,000	19.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Call		26,115.00000	23,245,000	19.93	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Put		14,955.00000	14,345,000	19.93	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Call		32,074.00000	29,163,000	19.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Put		10,914.00000	10,263,000	19.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.20	Put		17,277.00000	16,712,000	20.01	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.20	Call		23,437.00000	20,612,000	20.01	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.33360	7.35670		19.26	36,668.00	5	31.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Call		53,571.00000	50,124,000	18.01	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Put		17,901.00000	16,764,000	18.01	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		50,615.00000	47,227,000	18.19	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		19,945.00000	18,867,000	18.19	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		56,656.00000	53,163,000	17.83	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		15,986.00000	14,803,000	17.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.77920	11.77880		15.50	6,914,390.40	587	22,597.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		403.00000	401,000	15.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		124.00000	122,000	15.72	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		370.00000	368,000	15.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		141.00000	139,000	15.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		438.00000	436,000	15.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		109.00000	107,000	15.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		309.00000	306,000	15.61	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		180.00000	177,000	15.61	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		130.00000	124,000	16.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		451.00000	445,000	16.47	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		27.00000	26,000	16.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		806.00000	805,000	16.10	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,285.00000	1,285,000	18.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		6.00000	6,000	18.18	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		851.00000	851,000	16.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		22.00000	22,000	16.13	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		53.00000	51,000	15.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		632.00000	630,000	15.95	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		944.00000	944,000	16.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		15.00000	15,000	16.21	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		38.00000	37,000	16.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		717.00000	716,000	16.02	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		674.00000	673,000	15.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		45.00000	44,000	15.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		192.00000	185,000	15.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		313.00000	306,000	15.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		253.00000	250,000	15.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		224.00000	221,000	15.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		231.00000	225,000	15.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		252.00000	246,000	15.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		591.00000	589,000	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		62.00000	60,000	15.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,039.00000	1,040,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		10.00000	11,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		280.00000	277,000	15.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		201.00000	198,000	15.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		211.00000	204,000	15.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		282.00000	275,000	15.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,137.00000	1,138,000	17.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		8.00000	9,000	17.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.92300	11.92350		14.60	27,148,671.00	2,277	12,182.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		559.00000	554,000	14.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		286.00000	281,000	14.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		531.00000	526,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		308.00000	303,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		587.00000	583,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		264.00000	260,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		318.00000	313,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		595.00000	590,000	15.30	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		780.00000	777,000	14.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		157.00000	154,000	14.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		431.00000	424,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		408.00000	401,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		505.00000	499,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		332.00000	326,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,459.00000	1,459,000	15.10	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	19/12/2011	Foreign Exchange Future	10.50	Put		36.00000	36,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,273.00000	1,271,000	14.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		50.00000	48,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.06590	12.06950		14.51	0.00	0	2,862.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		879.00000	875,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		260.00000	259,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		848.00000	843,000	14.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		279.00000	277,000	14.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		911.00000	907,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		242.00000	241,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		817.00000	813,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		298.00000	297,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		626.00000	620,000	14.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		457.00000	454,000	14.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,199.00000	1,196,000	13.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		130.00000	130,000	13.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		677.00000	671,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		408.00000	405,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		463.00000	457,000	15.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		694.00000	691,000	15.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		944.00000	940,000	13.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		225.00000	224,000	13.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,282.00000	1,279,000	13.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		113.00000	113,000	13.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		731.00000	725,000	14.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		362.00000	359,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,121.00000	1,117,000	13.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		152.00000	151,000	13.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.20820	12.21310		14.64	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		835.00000	830,000	14.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		472.00000	472,000	14.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		809.00000	804,000	14.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		496.00000	496,000	14.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		862.00000	856,000	14.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		449.00000	448,000	14.29	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09440	0.09460		16.58	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,462.00000	1,441,000	20.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		2.00000	1,000	20.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		524.00000	490,000	16.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		64.00000	50,000	16.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,460.00000	2,440,000	23.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	23.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,540.00000	1,140,560,000	29.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09570	0.09600		24.32	0.00	0	245.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,629.00000	1,590,000	18.34	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		29.00000	20,000	18.34	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		840.00000	794,000	20.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		240.00000	224,000	20.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,604.00000	2,574,000	22.55	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		4.00000	4,000	22.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.28800	10.35300		17.48	43,343,344.00	4,213	60,802.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		724.00000	669,000	16.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		21.00000	31,000	16.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		680.00000	626,000	16.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		27.00000	38,000	16.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		770.00000	713,000	16.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		17.00000	25,000	16.72	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		40.00000	56,000	16.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		593.00000	544,000	16.94	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		250.00000	297,000	17.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		203.00000	185,000	17.77	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,057.00000	994,000	16.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		4.00000	6,000	16.39	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		276.00000	250,000	17.42	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		173.00000	212,000	17.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		436.00000	397,000	17.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		83.00000	109,000	17.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		119.00000	109,000	18.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		416.00000	471,000	18.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		959.00000	898,000	16.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		6.00000	10,000	16.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		148.00000	135,000	18.20	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		345.00000	397,000	18.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		132.00000	121,000	18.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		379.00000	433,000	18.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		164.00000	150,000	18.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		311.00000	362,000	18.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.41210	10.47870		16.90	281,126.70	27	5,460.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		793.00000	755,000	15.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		114.00000	143,000	15.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		758.00000	722,000	15.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		129.00000	160,000	15.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		830.00000	790,000	15.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		101.00000	128,000	15.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		658.00000	627,000	15.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		179.00000	215,000	15.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		986.00000	940,000	14.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		57.00000	78,000	14.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,211.00000	1,154,000	14.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		32.00000	42,000	14.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,117.00000	1,063,000	14.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		38.00000	51,000	14.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.53620	10.60640		16.61	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		784.00000	750,000	15.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		278.00000	314,000	15.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		755.00000	723,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		299.00000	337,000	15.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		813.00000	778,000	15.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		257.00000	292,000	15.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,601.00000	1,539,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		45.00000	53,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		701.00000	671,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		345.00000	385,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		973.00000	932,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		167.00000	196,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,647.00000	1,584,000	15.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		41.00000	48,000	15.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		906.00000	868,000	15.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		200.00000	232,000	15.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		539.00000	516,000	16.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		533.00000	580,000	16.73	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			399.64800	401.34400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			405.73300	407.45500			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			366.34800	367.59300			0.00	0	1,360.00
ALBI	On	02/02/2012	Index Future			371.92600	373.19100			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.27580	7.29860		19.49	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		647.00000	616,000	17.32	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		48.00000	40,000	17.32	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		608.00000	575,000	17.52	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		59.00000	49,000	17.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		688.00000	657,000	17.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		39.00000	31,000	17.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		132.00000	123,000	18.51	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		431.00000	399,000	18.51	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		335.00000	332,000	20.29	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		234.00000	208,000	20.29	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.44150	7.43370		14.52	2,753,355.00	370	24,185.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		788.00000	796,000	18.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	5,000	18.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		739.00000	748,000	18.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	7,000	18.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		837.00000	845,000	18.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	4,000	18.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		109.00000	115,000	14.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		175.00000	174,000	14.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		128.00000	135,000	14.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		144.00000	144,000	14.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		457.00000	467,000	16.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		23.00000	26,000	16.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		288.00000	299,000	15.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		54.00000	58,000	15.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		92.00000	97,000	15.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		208.00000	206,000	15.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		328.00000	339,000	16.01	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	7.15	Put		44.00000	48,000	16.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		22.00000	24,000	17.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		538.00000	533,000	17.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		691.00000	699,000	17.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		7.00000	8,000	17.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		18.00000	20,000	17.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		584.00000	579,000	17.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		643.00000	652,000	17.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		9.00000	11,000	17.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		369.00000	380,000	16.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		35.00000	39,000	16.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		11.00000	12,000	18.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		727.00000	721,000	18.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		151.00000	163,000	14.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		117.00000	122,000	14.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		15.00000	16,000	17.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		631.00000	625,000	17.54	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.46610	7.45790		13.95	2,986,440.00	400	780.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		831.00000	845,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		23.00000	29,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		786.00000	800,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		28.00000	34,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		877.00000	890,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		19.00000	24,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		229.00000	232,000	14.00	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	7.50	Put		271.00000	266,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		333.00000	337,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		175.00000	171,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.49830	7.49040		13.74	2,099,524.00	280	1,163.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		446.00000	455,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		206.00000	207,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		416.00000	426,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		226.00000	228,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		477.00000	487,000	13.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		187.00000	189,000	13.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		360.00000	369,000	13.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		270.00000	271,000	13.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		649.00000	660,000	13.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		109.00000	112,000	13.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		221.00000	228,000	14.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		481.00000	480,000	14.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		334.00000	343,000	13.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		294.00000	295,000	13.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		613.00000	623,000	13.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		123.00000	125,000	13.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,309.00000	1,319,000	15.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		19.00000	21,000	15.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.45460	8.46500		13.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,543.00000	1,536,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		378.00000	381,000	12.81	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	7.35	Call		1,505.00000	1,498,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		390.00000	393,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,582.00000	1,575,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		367.00000	370,000	12.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.30170	7.32360		13.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		181.00000	156,000	13.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		107.00000	104,000	13.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		151.00000	127,000	13.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		127.00000	125,000	13.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		213.00000	187,000	13.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		89.00000	85,000	13.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		28.00000	20,000	16.27	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		504.00000	518,000	16.27	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		33.00000	24,000	15.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		459.00000	472,000	15.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		23.00000	16,000	16.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		549.00000	564,000	16.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		66.00000	51,000	14.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		292.00000	299,000	14.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		730.00000	706,000	16.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		6.00000	4,000	16.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		450.00000	424,000	15.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		26.00000	22,000	15.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		16.00000	11,000	17.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		642.00000	659,000	17.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.38340	7.40650		13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		334.00000	309,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		178.00000	176,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		306.00000	281,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		200.00000	198,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		364.00000	338,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		158.00000	155,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		165.00000	142,000	14.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		409.00000	409,000	14.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		656.00000	630,000	13.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		50.00000	47,000	13.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		180.00000	157,000	14.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		374.00000	374,000	14.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		615.00000	588,000	13.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		59.00000	55,000	13.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		254.00000	230,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		248.00000	247,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		575.00000	548,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		69.00000	65,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		233.00000	210,000	13.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		277.00000	277,000	13.73	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00930	0.00950			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.24820	0.23850			0.00	0	21,898.00

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			9.37160	9.53790		23.80	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,890.00000	1,724,000	27.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	2,000	27.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,840.00000	1,674,000	26.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	26.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,940.00000	1,774,000	27.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	2,000	27.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		1,147.00000	985,000	21.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		9.00000	13,000	21.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		581.00000	463,000	22.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		93.00000	141,000	22.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		618.00000	495,000	22.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		80.00000	123,000	22.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,740.00000	1,575,000	25.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		2.00000	3,000	25.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		656.00000	529,000	22.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		68.00000	107,000	22.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		777.00000	640,000	22.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		39.00000	68,000	22.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		736.00000	602,000	22.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		48.00000	80,000	22.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		546.00000	431,000	23.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		108.00000	159,000	23.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		449.00000	347,000	23.52	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	9.25	Put		161.00000	225,000	23.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,691.00000	1,525,000	25.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		3.00000	3,000	25.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.51610	9.68740		21.92	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,437.00000	1,280,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		50.00000	64,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,392.00000	1,236,000	19.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		55.00000	70,000	19.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,482.00000	1,324,000	19.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		45.00000	58,000	19.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		1,260.00000	1,107,000	19.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		73.00000	91,000	19.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,574.00000	1,415,000	20.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		37.00000	49,000	20.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,808.00000	1,646,000	20.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		21.00000	30,000	20.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		1,217.00000	1,068,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		80.00000	102,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		944.00000	820,000	20.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		157.00000	204,000	20.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		641.00000	546,000	21.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		354.00000	430,000	21.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		781.00000	672,000	21.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		244.00000	306,000	21.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		1,303.00000	1,149,000	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		66.00000	83,000	19.55	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,714.00000	1,553,000	20.44	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		27.00000	37,000	20.44	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,952.00000	1,788,000	20.93	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		15.00000	22,000	20.93	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		1,016.00000	886,000	20.20	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		129.00000	170,000	20.20	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		2,050.00000	1,884,000	21.12	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		13.00000	18,000	21.12	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		1,091.00000	956,000	19.95	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		104.00000	140,000	19.95	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		909.00000	788,000	20.56	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		172.00000	222,000	20.56	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		1,174.00000	1,030,000	19.70	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		87.00000	114,000	19.70	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		616.00000	524,000	21.80	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		379.00000	458,000	21.80	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		751.00000	645,000	21.18	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		264.00000	329,000	21.18	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	03/11/2011	GOVI			367.25200	368.41700			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		114,170.00000	102,520,000		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		114,070.00000	102,420,000		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		114,270.00000	102,620,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			372.84400	374.02700			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		50,270.00000	38,440,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		50,170.00000	38,340,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		50,370.00000	38,540,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	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	03/11/2011	Index Future			161.81900	161.84500			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			164.28300	164.31000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			450.52300	450.59100			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		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
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 FOn	17/08/2011	Jibar Tradeable Future			5.60000	5.59000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.59000	5.59000				0.00	0	17,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.59000	5.59000				0.00	0	400.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.59000	5.59000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.60000	5.59000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.61000	5.59000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.65000	5.63000				0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.74000	5.71000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.90000	5.87000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.11000	6.08000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.34000	6.31000				0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.56000	6.54000				0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		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	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			361.09600	362.76100			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.59500	368.28400			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			7.07100	7.06100		3.25	542,645,224.00	4,400	16,196.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,376.00000	4,338,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		11.00000	11,000	3.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Call		4,553.00000	4,515,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		9.00000	9,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,199.00000	4,161,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		14.00000	13,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		2,072.00000	2,102,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		133.00000	125,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		857.00000	874,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		628.00000	607,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		818.00000	793,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		672.00000	684,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		1,996.00000	1,961,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		176.00000	179,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.15100	7.14100		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,760.00000	4,726,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		109.00000	110,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,916.00000	4,882,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		98.00000	99,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,604.00000	4,571,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		120.00000	122,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.24700	7.23600		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,637.00000	3,606,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		385.00000	390,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,769.00000	3,738,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		360.00000	365,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,507.00000	3,476,000	3.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		413.00000	418,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.36600	7.35300		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,845.00000	2,817,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		913.00000	924,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,951.00000	2,922,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		871.00000	882,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,741.00000	2,713,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		957.00000	968,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.44000	8.37400		10.25	0.00	0	25,308.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,331.00000	5,803,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		550.00000	651,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,706.00000	6,167,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		481.00000	572,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,963.00000	5,446,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		628.00000	741,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,038.00000	1,207,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,561.00000	4,100,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,932.00000	4,351,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,265.00000	1,054,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,492.00000	2,810,000	10.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.35	Call		2,262.00000	1,950,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,312.00000	2,921,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,644.00000	1,882,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,086.00000	6,537,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		420.00000	500,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.51000	8.44200		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,825.00000	6,364,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,740.00000	1,916,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,143.00000	6,672,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,618.00000	1,784,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,512.00000	6,061,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,869.00000	2,056,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.58600	8.51500		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,203.00000	6,769,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,844.00000	3,063,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,493.00000	7,050,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,698.00000	2,908,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,917.00000	6,492,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,996.00000	3,224,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.66800	8.59500		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,880.00000	5,508,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,487.00000	4,774,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,139.00000	5,757,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,302.00000	4,579,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,631.00000	5,267,000	11.21	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	02/08/2012	Bond Future	8.70	Put		4,685.00000	4,980,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			213.28543	213.07847			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,078.00000	1,285,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		1,028.00000	1,235,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		1,128.00000	1,335,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			244.08772	244.07091			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,571.00000	5,588,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		5,521.00000	5,538,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		5,621.00000	5,638,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.73800	6.73300		2.75	0.00	0	1,348.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		3,562.00000	3,548,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		6.00000	6,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,698.00000	3,684,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		4.00000	5,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,426.00000	3,412,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		7.00000	7,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.79400	6.78900		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,824.00000	3,810,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		41.00000	40,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,945.00000	3,932,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		35.00000	35,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,702.00000	3,689,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		45.00000	46,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.86900	6.86300		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,436.00000	2,423,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		309.00000	311,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,533.00000	2,520,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		288.00000	290,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,340.00000	2,327,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		332.00000	333,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.97200	6.96500		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,813.00000	1,802,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		641.00000	646,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,893.00000	1,881,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		613.00000	616,000	2.77	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	02/08/2012	Bond Future	7.45	Call		1,736.00000	1,724,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		673.00000	677,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			183.80628	183.35067			275,709,420.00	1,500	24,666.00
R202	On	03/11/2011	Bond Future	0.50	Call		182,851.00000	183,306,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		182,801.00000	183,256,000		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		182,901.00000	183,356,000		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	02/02/2012	Bond Future			183.94034	183.47804			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		6,478.00000	6,940,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		6,428.00000	6,890,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		6,528.00000	6,990,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.73900	7.69800		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,799.00000	3,620,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		101.00000	116,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,008.00000	3,827,000	5.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		85.00000	98,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,593.00000	3,416,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		121.00000	137,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.83000	7.78600		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,613.00000	4,442,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		360.00000	388,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,801.00000	4,629,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		333.00000	360,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,430.00000	4,262,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		392.00000	423,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.93000	7.88400		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,398.00000	4,243,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		721.00000	766,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,562.00000	4,405,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		678.00000	721,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,237.00000	4,083,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		768.00000	814,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.04400	7.99500		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,332.00000	3,196,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,261.00000	1,328,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,476.00000	3,338,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,202.00000	1,268,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,191.00000	3,058,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,322.00000	1,393,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.98900	7.94300		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,352.00000	4,125,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		133.00000	153,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,586.00000	4,356,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		113.00000	130,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,120.00000	3,897,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		156.00000	180,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.07500	8.02700		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,304.00000	5,091,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		401.00000	437,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,514.00000	5,298,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		367.00000	400,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,096.00000	4,886,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		437.00000	477,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.17200	8.12100		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,306.00000	4,124,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,206.00000	1,280,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,480.00000	4,295,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,139.00000	1,210,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,134.00000	3,955,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,276.00000	1,353,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.28200	8.22900		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,249.00000	3,096,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		1,945.00000	2,049,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,402.00000	3,244,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,860.00000	1,959,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,102.00000	2,952,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,037.00000	2,144,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.43000	6.39200		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,725.00000	2,648,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		2.00000	3,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,823.00000	2,746,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		2.00000	2,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,627.00000	2,550,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		3.00000	3,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.46400	6.42000		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,843.00000	2,765,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		23.00000	25,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,928.00000	2,850,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		20.00000	22,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,757.00000	2,680,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		24.00000	27,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.52800	6.47800		2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		1,802.00000	1,736,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		191.00000	205,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,869.00000	1,803,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		180.00000	194,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,737.00000	1,673,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		204.00000	220,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.63000	6.57000		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,254.00000	1,196,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		333.00000	357,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,306.00000	1,247,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		317.00000	340,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,204.00000	1,147,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		350.00000	375,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.10700	8.04100		7.00	0.00	0	7,499.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,155.00000	3,820,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		193.00000	236,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,398.00000	4,057,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		164.00000	201,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,915.00000	3,586,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		225.00000	274,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,729.00000	1,954,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		915.00000	763,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,630.00000	1,410,000	6.95	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	03/11/2011	Bond Future	8.15	Put		1,007.00000	1,165,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,365.00000	2,098,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		612.00000	723,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,491.00000	4,838,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		116.00000	85,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,292.00000	2,557,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		603.00000	490,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,563.00000	1,775,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,039.00000	873,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,569.00000	2,291,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		536.00000	636,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.18800	8.11900		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,310.00000	4,994,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		545.00000	614,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,528.00000	5,207,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		502.00000	565,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,095.00000	4,784,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		593.00000	666,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.28000	8.20700		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,341.00000	4,072,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,449.00000	1,576,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,523.00000	4,248,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,371.00000	1,491,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,163.00000	3,899,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,533.00000	1,664,000	8.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.38300	8.30700		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,066.00000	3,810,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,768.00000	1,911,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,240.00000	3,979,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,687.00000	1,825,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,896.00000	3,645,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,854.00000	2,002,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.18400	8.09200		8.25	0.00	0	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,183.00000	3,703,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		262.00000	344,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,436.00000	3,946,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		226.00000	297,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,934.00000	3,464,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		303.00000	395,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,880.00000	2,222,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,005.00000	785,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,108.00000	1,353,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,767.00000	1,450,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,547.00000	2,159,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		684.00000	858,000	8.19	0.00	0	665.00

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	8.90	Call		4,951.00000	4,445,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		166.00000	222,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.26000	8.16400		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,481.00000	5,021,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		644.00000	757,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,710.00000	5,243,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		594.00000	700,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,254.00000	4,802,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		697.00000	818,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.34300	8.24300		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,502.00000	5,074,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,209.00000	1,363,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,709.00000	5,275,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,141.00000	1,290,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,297.00000	4,877,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,279.00000	1,442,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.43500	8.33100		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,302.00000	3,929,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,952.00000	2,169,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,490.00000	4,110,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,864.00000	2,075,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,119.00000	3,754,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,045.00000	2,271,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.73600	8.67000		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,305.00000	2,005,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,662.00000	1,893,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,532.00000	2,214,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,492.00000	1,705,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,089.00000	1,806,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,847.00000	2,095,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.79500	8.72800		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,288.00000	3,952,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,162.00000	2,359,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,525.00000	4,180,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,018.00000	2,206,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,057.00000	3,731,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,314.00000	2,521,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.85900	8.78900		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,747.00000	4,420,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,109.00000	3,332,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,969.00000	4,634,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,951.00000	3,166,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,531.00000	4,212,000	15.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		3,276.00000	3,507,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.92600	8.85500		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,017.00000	5,667,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,033.00000	3,234,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,251.00000	5,894,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,904.00000	3,097,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,790.00000	5,446,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,173.00000	3,380,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			135.79349	135.78390			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,784.00000	4,793,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		4,734.00000	4,743,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		4,834.00000	4,843,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			111.86874	111.69244			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		110,442.00000	110,619,000		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		110,392.00000	110,569,000		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		110,492.00000	110,669,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			112.23433	112.05540			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,555.00000	1,734,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		1,505.00000	1,684,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		1,605.00000	1,784,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			110.47914	110.47162			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,972.00000	107,979,000		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		107,922.00000	107,929,000		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		108,022.00000	108,029,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.69297	110.68534			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,185.00000	2,193,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		2,135.00000	2,143,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,235.00000	2,243,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.74200	8.67600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		603.00000	65,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		1,007.00000	469,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		196.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	342,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.81200	8.74400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,030.00000	1,484,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,418.00000	1,871,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,639.00000	1,093,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.88000	8.81100			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,392.00000	2,844,000		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		3,765.00000	3,218,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

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	9.20	Call		3,016.00000	2,469,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.95400	8.88200			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,818.00000	2,255,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		3,189.00000	2,627,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		2,443.00000	1,881,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,809.42000	14,867.56000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.13300	1.13580		18.69	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		512.00000	465,000	18.69	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		154.00000	135,000	18.69	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		264.00000	226,000	20.68	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		406.00000	396,000	20.68	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		895.00000	852,000	16.86	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		37.00000	22,000	16.86	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.15020	1.15290		18.95	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		811.00000	763,000	17.60	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		282.00000	261,000	17.60	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		560.00000	518,000	18.95	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		531.00000	516,000	18.95	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		1,155.00000	1,107,000	16.66	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		126.00000	105,000	16.66	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>1,151,509,333.30</b>	<b>51,112</b>	<b>1,052,439.00</b>

**i-Bonds**

1BG4A <sub>On</sub> 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>On</sub> 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B <sub>On</sub> 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C <sub>On</sub> 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D <sub>On</sub> 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E <sub>On</sub> 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F <sub>On</sub> 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 <sub>On</sub> 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 <sub>On</sub> 11/05/2015 Spot Bond			100.00000	100.00000		5,500,000,000.00	55,000,000	55,000,000.00	
AA381L <sub>On</sub> 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L <sub>On</sub> 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			4,900,000,000.00	49,000	4,331,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,823,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	290,866.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	645,599.00
ABCP13	On	07/12/2023			100.00000	100.00000		100,000,000,000.00		1,000,000	17,900,000.00
ABFN04	On	25/02/2015			100.00000	100.00000		80,000,000,000.00		800,000	200,000.00
ABFN05	On	17/03/2014			100.00000	100.00000		236,000,000,000.00		2,360,000	590,000.00
ABFN06	On	17/03/2016			100.00000	100.00000		0.00		0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000		0.00		0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000		0.00		0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000		0.00		0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		0.00		0	14,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000		76,000,000,000.00		760,000	190,000.00
ABL11A	On	29/09/2014			100.00000	100.00000		0.00		0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000		0.00		0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000		0.00		0	0.00
ABL6	On	18/06/2012			100.00000	100.00000		0.00		0	0.00
ABL7	On	18/02/2013			100.00000	100.00000		0.00		0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		0.00		0	928,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000		43,500,000,000,000.00	435,000,000	200,000,000.00	
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	83,030.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	430,341.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	320,656.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	10,199,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	11,005,392.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000		50,000,000,000.00		500,000	656,411.00
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
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			1,500,000,000.00	15,000	3,286,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			400,000,000.00	4,000	14,743,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	254,138.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			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
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			24,000,000,000.00	240,000	60,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	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
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	3,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			1,900,000,000.00	19,000	4,340,900.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			11,723,600,000.00	117,236	29,309.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,100,000,000.00	11,000	4,717,000.00
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			58,000,000,000.00	580,000	145,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	8,710,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			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
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000		44,000,000,000.00	440,000	440,000	110,000.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	5,000,000.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	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			800,000,000.00	8,000	2,921,000.00
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	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	76,086,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,901,100,000,000.00	29,011,000	620,743,064.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ151L	On	08/09/2011			100.00000	100.00000			15,600,000,000.00	156,000	39,000.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	6,000,000.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	187,140,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			2,599,250,000.00	281,000	160,217,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			900,100,000,000.00	90,010,000	279,076,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			331,442,700,000.00	42,222,000	45,589,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			222,112,500,000.00	29,615,000	199,599,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			53,600,000,000.00	536,000	134,000.00
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			3,000,000,000.00	30,000	5,250,547.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	58,000,000.00
FRBI23	On	07/12/2023			100.00000	100.00000		10,508,000,000,000.00		105,080,000	125,500,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	28,000,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	2,500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	3,958,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	7,546,230.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	1,350,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	21,100,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			58,000,000,000.00	580,000	145,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			5,700,000,000.00	57,000	29,502,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	17,310,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	53,226,700.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On 24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
IBL12	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			76,000,000,000.00	760,000	190,000.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	3,500,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING125	On	16/11/2011			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
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			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
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			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			400,000,000.00	4,000	421,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			10,624,000,000,000.00	106,240,000	106,060,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	49,924,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102,025.00
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
IVA131	On	04/08/2012	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			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,000,000.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	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
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	64,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			3,800,000,000.00	38,000	4,057,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			601,200,000,000.00	6,012,000	8,942,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A11	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		56,000,000,000.00		560,000	140,000.00
NBK1B	On	09/09/2012			100.00000	100.00000		500,000,000,000.00		5,000,000	16,830,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		3,300,000,000.00		33,000	7,742,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		122,000,000,000.00		1,220,000	305,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	6,724,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	229,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			3,800,000,000.00	38,000	11,085,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	324,203.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	11,100,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000		2,000,000,000.00	20,000,000.00	20,000,000	20,000,000.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	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		2,400,000,000.00	24,000.00	24,000	5,066,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	5,800,000.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	8,371.00
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	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			1,500,000,000.00	15,000	10,062,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		4,000,000,000,000.00	4,000,000,000.00	40,000,000	25,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		3,800,000,000.00	3,800,000,000.00	38,000	4,111,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000		36,000,000,000.00	360,000	360,000	90,000.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			96,000,000,000.00	960,000	240,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.06000	5.03500			54,354,520,000.00	10,742,000	12,242,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.00000	6.99000			234,079,132,000,000.00	33,439,876,000	21,153,835,431.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.37500	8.31000			92,903,682,375,000.00	11,092,977,000	8,692,169,039.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.69000	0.75000			596,532,600,000.00	864,540,000	2,880,149,582.00
R197	On	07/12/2023	Spot Bond			2.34000	2.34000			277,163,640,000.00	118,446,000	419,223,000.00
R201	On	21/12/2014	Spot Bond			6.68500	6.68000			17,703,905,555,000.00	2,648,303,000	3,466,232,950.00
R202	On	07/12/2033	Spot Bond			2.34500	2.36000			1,783,386,570,000.00	760,506,000	1,016,878,000.00
R203	On	15/09/2017	Spot Bond			7.66000	7.62000			30,913,501,311,120.00	4,035,705,132	5,613,241,267.00
R204	On	21/12/2018	Spot Bond			7.91000	7.86500			37,642,965,894,870.00	4,758,908,457	7,389,872,533.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,155,000,000.00
R206	On	15/01/2014	Spot Bond			6.39500	6.36000			39,459,124,776,000.00	6,170,308,800	4,690,154,000.00
R207	On	15/01/2020	Spot Bond			8.03500	7.97000			38,897,659,980,000.00	4,841,028,000	9,143,013,000.00
R208	On	31/03/2021	Spot Bond			8.11500	8.02500			36,646,780,065,000.00	4,515,931,000	7,426,151,000.00
R209	On	31/03/2036	Spot Bond			8.68000	8.61500			24,446,638,440,000.00	2,816,433,000	9,193,934,000.00
R210	On	31/03/2028	Spot Bond			2.37000	2.37000			879,715,560,000.00	371,188,000	1,008,629,000.00
R211	On	31/01/2017	Spot Bond			1.60000	1.63000			443,065,600,000.00	276,916,000	1,480,057,000.00
R212	On	31/01/2022	Spot Bond			2.36000	2.36000			1,190,693,160,000.00	504,531,000	451,502,212.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.68000	8.61500			11,279,139,200,000.00	1,299,440,000	1,839,401,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,890,200,000,000.00	2,290,800,000	2,606,429,360.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	18,094,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	3,476,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	4,358,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			235,175,000,000.00	40,900,000	35,741,171.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	3,056,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	7,025,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,968,851.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	14,600,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SL11	On	15/08/2013	Spot Bond			100.00000	100.00000			12,800,000,000,000.00	128,000,000	150,000,000.00
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			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN827	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2012			100.00000	100.00000		5,400,000,000,000.00		54,000,000	54,000,000.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	3,058,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	1,012,815,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	232,797,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	78,235,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			604,900,000,000.00	6,049,000	40,368,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
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			1,200,000,000.00	12,000	55,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			120,000,000,000.00	1,200,000	35,150,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	124,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>690,297,794,296,990.00</b>	<b>82,064,794,625</b>	<b>96,907,857,858.00</b>
<b>Grand Total:</b>							<b>690,298,945,806,323.00</b>	<b>82,064,845,737</b>	<b>96,908,910,297.00</b>