

# Daily MTM Report

Daily summary for: 16/08/2011

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			7.16580	7.14630		18.80	165,479,819.40	23,093	234,836.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		15.00000	15,000	24.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		919.00000	899,000	24.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		13.00000	13,000	24.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		967.00000	947,000	24.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		17.00000	17,000	24.33	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		871.00000	851,000	24.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		683.00000	663,000	23.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		29.00000	29,000	23.03	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		86.00000	88,000	20.43	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		340.00000	322,000	20.43	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		393.00000	407,000	19.09	0.00	0	1,230.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		47.00000	41,000	19.09	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		317.00000	329,000	19.01	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		71.00000	63,000	19.01	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		379.00000	360,000	20.75	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		75.00000	76,000	20.75	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		504.00000	484,000	21.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		50.00000	50,000	21.73	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		475.00000	491,000	19.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		29.00000	25,000	19.17	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		17.00000	15,000	19.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		563.00000	581,000	19.26	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		146.00000	133,000	18.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		192.00000	199,000	18.84	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,654.00000	2,634,000	33.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		267.00000	249,000	19.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		113.00000	115,000	19.78	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		201.00000	185,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		147.00000	151,000	19.13	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		13.00000	11,000	19.30	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		609.00000	627,000	19.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		433.00000	448,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		37.00000	32,000	19.13	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		58.00000	51,000	19.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		354.00000	367,000	19.05	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		419.00000	400,000	21.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		65.00000	66,000	21.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		283.00000	293,000	18.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		87.00000	77,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		44.00000	44,000	22.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		548.00000	528,000	22.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		167.00000	172,000	18.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		171.00000	156,000	18.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		250.00000	259,000	18.93	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		104.00000	93,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		751.00000	770,000	19.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		5.00000	4,000	19.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		33.00000	33,000	22.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		637.00000	617,000	22.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,396.00000	1,416,000	21.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		129.00000	132,000	19.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		233.00000	216,000	19.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		57.00000	58,000	21.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		461.00000	442,000	21.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,346.00000	1,366,000	21.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	12,000	25.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,016.00000	996,000	25.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,296.00000	1,316,000	20.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		38.00000	38,000	22.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		592.00000	572,000	22.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		849.00000	868,000	19.50	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		3.00000	2,000	19.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,446.00000	1,466,000	21.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		220.00000	228,000	18.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		124.00000	112,000	18.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		518.00000	535,000	19.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		22.00000	19,000	19.21	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		98.00000	101,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		302.00000	285,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		22.00000	22,000	23.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		776.00000	756,000	23.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.26030	7.24040		18.49	26,783,246.70	3,689	62,761.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		275.00000	280,000	18.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		385.00000	370,000	18.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		259.00000	263,000	19.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		419.00000	403,000	19.19	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		293.00000	299,000	18.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		353.00000	339,000	18.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		105.00000	98,000	17.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		595.00000	608,000	17.31	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		886.00000	868,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		126.00000	128,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		196.00000	186,000	17.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		436.00000	446,000	17.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		322.00000	308,000	18.49	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		312.00000	318,000	18.49	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,103.00000	1,122,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		13.00000	12,000	16.60	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		488.00000	472,000	19.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		228.00000	232,000	19.66	0.00	0	1,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		829.00000	846,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		39.00000	36,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		872.00000	890,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		32.00000	30,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,007.00000	1,026,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		17.00000	16,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		119.00000	121,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		929.00000	911,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,297.00000	1,317,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	7,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		243.00000	247,000	19.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		453.00000	437,000	19.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		630.00000	645,000	17.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		90.00000	85,000	17.19	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		560.00000	573,000	17.43	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		120.00000	113,000	17.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		141.00000	143,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		801.00000	783,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		179.00000	182,000	20.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		639.00000	622,000	20.60	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		527.00000	539,000	17.55	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		137.00000	129,000	17.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		961.00000	979,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		21.00000	19,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		916.00000	934,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		26.00000	24,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,249.00000	1,268,000	17.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		9.00000	8,000	17.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		159.00000	161,000	21.07	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		719.00000	701,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		202.00000	205,000	20.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		562.00000	545,000	20.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		706.00000	722,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		66.00000	62,000	16.96	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,396.00000	1,415,000	18.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		6.00000	5,000	18.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		150.00000	152,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		760.00000	742,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		294.00000	281,000	18.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		334.00000	341,000	18.37	0.00	0	6,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		746.00000	762,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		56.00000	52,000	16.84	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.35400	7.33400		18.21	7,354,000.00	1,000	17,130.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		558.00000	567,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		260.00000	249,000	17.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		531.00000	539,000	17.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		283.00000	271,000	17.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		585.00000	595,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		237.00000	227,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		577.00000	587,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		243.00000	233,000	17.47	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		498.00000	506,000	17.79	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		314.00000	302,000	17.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		451.00000	457,000	18.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		367.00000	353,000	18.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		699.00000	711,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		165.00000	157,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		474.00000	481,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		340.00000	327,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		732.00000	745,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		148.00000	141,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		338.00000	342,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		554.00000	538,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		237.00000	239,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		853.00000	835,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		389.00000	394,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		455.00000	440,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		177.00000	179,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,143.00000	1,125,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		766.00000	780,000	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		132.00000	126,000	16.83	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		171.00000	172,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,187.00000	1,168,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		667.00000	678,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		183.00000	174,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		227.00000	229,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		893.00000	875,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		524.00000	532,000	17.68	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		290.00000	278,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		801.00000	815,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		117.00000	111,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		371.00000	376,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		487.00000	472,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		192.00000	194,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,058.00000	1,040,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		258.00000	261,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		774.00000	757,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		550.00000	559,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		266.00000	255,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		838.00000	853,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		104.00000	99,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		270.00000	273,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		736.00000	719,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		217.00000	220,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		933.00000	916,000	20.81	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		247.00000	250,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		813.00000	796,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		200.00000	202,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,016.00000	998,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		407.00000	413,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		423.00000	409,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		429.00000	434,000	18.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		395.00000	380,000	18.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		636.00000	647,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		202.00000	193,000	17.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.44860	7.42830		18.15	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		571.00000	582,000	17.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		393.00000	383,000	17.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		548.00000	558,000	17.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		420.00000	409,000	17.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		595.00000	606,000	17.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		367.00000	357,000	17.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.54630	7.52630		18.38	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		717.00000	729,000	17.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		391.00000	383,000	17.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		693.00000	705,000	17.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		417.00000	409,000	17.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		742.00000	754,000	17.43	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		366.00000	358,000	17.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		443.00000	435,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		669.00000	681,000	17.79	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.64360	7.62390		18.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		624.00000	634,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		700.00000	690,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		607.00000	616,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		733.00000	722,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		642.00000	652,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		668.00000	658,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		905.00000	893,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		529.00000	537,000	19.52	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.59150	8.57080		20.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,276.00000	1,284,000	20.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,205.00000	1,193,000	20.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,260.00000	1,268,000	20.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,239.00000	1,227,000	20.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,293.00000	1,301,000	19.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,172.00000	1,160,000	19.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		886.00000	877,000	19.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,457.00000	1,468,000	19.13	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.45720	9.43650		21.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,737.00000	1,748,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,501.00000	1,491,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,719.00000	1,729,000	21.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,533.00000	1,522,000	21.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,756.00000	1,766,000	20.98	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		1,470.00000	1,459,000	20.98	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future			7.16580	7.14630		18.80	71,658.00	10	449.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Call		19,237.00000	19,864,000	18.84	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Put		14,607.00000	13,284,000	18.84	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Call		16,696.00000	17,188,000	18.80	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Put		17,066.00000	15,608,000	18.80	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Call		22,015.00000	22,780,000	18.89	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Put		12,385.00000	11,200,000	18.89	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Put		20,037.00000	18,492,000	19.13	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Call		14,667.00000	15,072,000	19.13	0.00	0	50.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future			7.26030	7.24040		18.49	0.00	0	31.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Call		43,612.00000	44,590,000	17.90	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Put		19,572.00000	18,560,000	17.90	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Call		40,865.00000	41,762,000	18.02	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Put		21,825.00000	20,732,000	18.02	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Call		46,501.00000	47,558,000	17.78	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Put		17,461.00000	16,528,000	17.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.76390	11.71660		13.96	46,067,432.40	3,916	29,869.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		333.00000	365,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		116.00000	101,000	14.56	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		300.00000	329,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		133.00000	115,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		368.00000	401,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		101.00000	87,000	14.69	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		239.00000	264,000	14.20	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		172.00000	150,000	14.20	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		85.00000	93,000	15.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		468.00000	429,000	15.25	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		23.00000	20,000	15.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		740.00000	784,000	15.77	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,221.00000	1,268,000	17.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		4.00000	4,000	17.89	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		787.00000	831,000	15.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		20.00000	17,000	15.89	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		47.00000	40,000	15.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		564.00000	604,000	15.29	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		880.00000	926,000	16.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		13.00000	12,000	16.13	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		34.00000	29,000	15.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		651.00000	693,000	15.53	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		607.00000	648,000	15.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		40.00000	34,000	15.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		135.00000	148,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		318.00000	284,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		189.00000	207,000	13.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		222.00000	193,000	13.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		170.00000	185,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		253.00000	221,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		522.00000	561,000	15.17	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		55.00000	47,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		976.00000	1,022,000	16.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		9.00000	8,000	16.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		211.00000	235,000	14.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		194.00000	171,000	14.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		152.00000	166,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		285.00000	252,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,073.00000	1,120,000	16.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		6.00000	6,000	16.98	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.90740	11.86010		14.37	297,685.00	25	12,082.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		496.00000	532,000	14.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		286.00000	275,000	14.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		469.00000	504,000	14.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		309.00000	297,000	14.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		524.00000	561,000	14.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		264.00000	254,000	14.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		271.00000	294,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		611.00000	587,000	15.08	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		714.00000	755,000	13.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		154.00000	148,000	13.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		374.00000	403,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		414.00000	396,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		443.00000	477,000	14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		333.00000	320,000	14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,392.00000	1,441,000	14.96	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		32.00000	34,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,204.00000	1,252,000	14.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		44.00000	45,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.04840	12.00290			24,578,736.00	2,040	1,652.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		829.00000	862,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		276.00000	264,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		799.00000	831,000	14.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		296.00000	283,000	14.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		861.00000	894,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		258.00000	246,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		769.00000	800,000	14.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		316.00000	302,000	14.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		584.00000	608,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		481.00000	460,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,140.00000	1,179,000	13.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		137.00000	131,000	13.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		633.00000	659,000	14.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		430.00000	411,000	14.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		430.00000	448,000	15.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		727.00000	700,000	15.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		893.00000	927,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		240.00000	229,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,223.00000	1,263,000	13.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		120.00000	115,000	13.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		685.00000	713,000	14.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		382.00000	365,000	14.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,066.00000	1,104,000	13.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		163.00000	156,000	13.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.18970	12.14490		14.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		803.00000	820,000	14.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		508.00000	480,000	14.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		778.00000	794,000	14.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		533.00000	504,000	14.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		829.00000	846,000	14.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		484.00000	456,000	14.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09340	0.09320		16.01	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,321.00000	1,341,000	20.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	20.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		379.00000	398,000	16.01	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		59.00000	58,000	16.01	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,320.00000	2,340,000	22.77	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.77	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.72	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,680.00000	1,140,660,000	30.72	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09470	0.09450		19.78	0.00	0	245.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,472.00000	1,490,000	17.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		22.00000	20,000	17.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		696.00000	702,000	19.78	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		246.00000	232,000	19.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,454.00000	2,473,000	22.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		4.00000	3,000	22.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.31390	10.31600		16.37	23,721,970.00	2,300	60,560.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		689.00000	686,000	16.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		23.00000	22,000	16.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		644.00000	642,000	16.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		28.00000	28,000	16.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		734.00000	732,000	16.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		18.00000	18,000	16.66	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		42.00000	41,000	16.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		558.00000	555,000	16.58	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		260.00000	256,000	16.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		176.00000	170,000	16.67	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,020.00000	1,018,000	16.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		4.00000	4,000	16.79	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		245.00000	239,000	16.39	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		179.00000	175,000	16.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		402.00000	398,000	16.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		86.00000	84,000	16.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		99.00000	94,000	17.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		433.00000	430,000	17.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		923.00000	921,000	16.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		7.00000	7,000	16.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		125.00000	120,000	17.14	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		359.00000	356,000	17.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		111.00000	106,000	17.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		395.00000	392,000	17.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		140.00000	135,000	16.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		324.00000	321,000	16.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.43760	10.43960		16.07	0.00	0	5,420.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		759.00000	754,000	14.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		119.00000	116,000	14.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		724.00000	719,000	14.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		134.00000	131,000	14.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		795.00000	790,000	14.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		105.00000	102,000	14.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		627.00000	620,000	15.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		187.00000	182,000	15.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		949.00000	946,000	14.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		59.00000	58,000	14.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,172.00000	1,170,000	14.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		32.00000	32,000	14.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,079.00000	1,077,000	14.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		39.00000	39,000	14.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.56030	10.56330		15.99	26,400,750.00	2,500	8,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		752.00000	744,000	15.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		289.00000	284,000	15.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		725.00000	716,000	15.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		312.00000	306,000	15.23	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		781.00000	773,000	15.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		268.00000	263,000	15.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,559.00000	1,556,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		46.00000	46,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		672.00000	663,000	15.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		359.00000	353,000	15.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		939.00000	932,000	14.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		176.00000	172,000	14.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,605.00000	1,602,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		42.00000	42,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		873.00000	866,000	14.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		210.00000	206,000	14.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		513.00000	503,000	16.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		550.00000	543,000	16.10	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			404.64300	401.60200			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			410.80400	407.71600			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.75500	367.79400			0.00	0	1,358.00
ALBI	On	02/02/2012	Index Future			376.40000	373.39400			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.20250	7.18270		18.81	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		534.00000	551,000	17.52	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		51.00000	49,000	17.52	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		496.00000	512,000	17.65	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		63.00000	60,000	17.65	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		574.00000	592,000	17.39	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		41.00000	40,000	17.39	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		146.00000	139,000	18.29	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		329.00000	341,000	18.29	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		378.00000	364,000	19.95	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		161.00000	166,000	19.95	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.48470	7.45040		14.88	1,496,940.00	200	24,285.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		804.00000	838,000	19.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	19.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		755.00000	789,000	19.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	4,000	19.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		853.00000	887,000	19.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	2,000	19.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		113.00000	128,000	14.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		163.00000	143,000	14.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		134.00000	156,000	15.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		134.00000	121,000	15.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		472.00000	504,000	17.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		22.00000	19,000	17.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		302.00000	331,000	16.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		52.00000	46,000	16.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		95.00000	108,000	15.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		195.00000	173,000	15.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		342.00000	372,000	16.72	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		42.00000	37,000	16.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		22.00000	26,000	17.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		522.00000	491,000	17.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		707.00000	741,000	18.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		7.00000	6,000	18.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		18.00000	21,000	17.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		568.00000	536,000	17.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		659.00000	692,000	18.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		9.00000	7,000	18.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		384.00000	415,000	16.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		34.00000	30,000	16.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		10.00000	12,000	18.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		710.00000	677,000	18.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		162.00000	186,000	15.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		112.00000	101,000	15.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		15.00000	18,000	17.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		615.00000	583,000	17.81	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.50690	7.47320		14.03	0.00	0	780.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		844.00000	881,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		21.00000	24,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		798.00000	835,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		25.00000	28,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		890.00000	926,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	19,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		232.00000	249,000	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		259.00000	242,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		339.00000	359,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		166.00000	152,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.53810	7.50390		13.82	15,076,200.00	2,000	680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		457.00000	481,000	13.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		203.00000	193,000	13.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		427.00000	450,000	13.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		223.00000	212,000	13.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		488.00000	513,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		184.00000	175,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		370.00000	392,000	13.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		266.00000	254,000	13.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		663.00000	691,000	14.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		109.00000	103,000	14.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		228.00000	243,000	14.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		474.00000	455,000	14.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		344.00000	364,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		290.00000	276,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		625.00000	653,000	14.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		121.00000	115,000	14.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,323.00000	1,357,000	15.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		19.00000	19,000	15.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.49670	8.46100		13.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,539.00000	1,567,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		378.00000	370,000	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		1,501.00000	1,529,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		390.00000	382,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,578.00000	1,606,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		367.00000	359,000	12.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.29790	7.25720		12.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		118.00000	140,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		111.00000	92,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		98.00000	111,000	12.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		141.00000	113,000	12.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		148.00000	172,000	13.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		91.00000	74,000	13.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		13.00000	13,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		556.00000	515,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		15.00000	16,000	15.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		508.00000	468,000	15.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		10.00000	10,000	15.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		603.00000	562,000	15.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		35.00000	39,000	14.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		328.00000	291,000	14.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		662.00000	701,000	16.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	3,000	16.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		380.00000	414,000	14.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		23.00000	16,000	14.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		7.00000	7,000	16.28	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		700.00000	659,000	16.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.37980	7.33810		13.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		273.00000	294,000	13.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		185.00000	164,000	13.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		246.00000	266,000	13.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		208.00000	186,000	13.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		302.00000	324,000	13.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		164.00000	144,000	13.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		120.00000	132,000	13.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		432.00000	402,000	13.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		588.00000	619,000	13.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		50.00000	39,000	13.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		133.00000	145,000	13.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		395.00000	365,000	13.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		548.00000	577,000	13.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		60.00000	47,000	13.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		200.00000	215,000	13.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		262.00000	235,000	13.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		508.00000	537,000	13.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		70.00000	57,000	13.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		181.00000	195,000	13.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		293.00000	265,000	13.22	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.01070	0.01240			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.23240	0.22710			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 / RO_n	19/09/2011	Foreign Exchange Future			9.06820	9.15540		22.31	5,440,920.00	600	300.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.65	Call		1,507.00000	1,420,000	23.39	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	2,000	23.39	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.70	Call		1,457.00000	1,370,000	23.06	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	23.06	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Call		1,557.00000	1,470,000	23.71	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	2,000	23.71	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Call		779.00000	700,000	21.00	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Put		24.00000	32,000	21.00	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Call		303.00000	254,000	22.21	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Put		198.00000	236,000	22.21	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Call		330.00000	279,000	22.12	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Put		175.00000	211,000	22.12	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Call		1,358.00000	1,271,000	22.41	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	3,000	22.41	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Call		360.00000	305,000	22.03	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Put		155.00000	187,000	22.03	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Call		457.00000	394,000	21.75	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Put		102.00000	126,000	21.75	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Call		423.00000	363,000	21.84	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Put		118.00000	145,000	21.84	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Call		277.00000	231,000	22.31	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Put		222.00000	263,000	22.31	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Call		211.00000	174,000	22.82	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		306.00000	356,000	22.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,308.00000	1,221,000	22.08	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		3.00000	3,000	22.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.20910	9.29580		21.10	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,067.00000	993,000	18.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		71.00000	84,000	18.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,027.00000	954,000	18.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		81.00000	95,000	18.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,111.00000	1,032,000	18.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		65.00000	73,000	18.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		914.00000	844,000	18.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		118.00000	135,000	18.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,200.00000	1,117,000	18.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		54.00000	58,000	18.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,430.00000	1,346,000	19.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		34.00000	37,000	19.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		878.00000	810,000	19.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		132.00000	151,000	19.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		656.00000	599,000	20.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		260.00000	290,000	20.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		424.00000	383,000	21.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		528.00000	574,000	21.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		528.00000	479,000	20.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		382.00000	420,000	20.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		951.00000	880,000	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		105.00000	121,000	18.84	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,337.00000	1,254,000	18.75	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		41.00000	45,000	18.75	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,571.00000	1,487,000	19.60	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		25.00000	28,000	19.60	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		714.00000	654,000	19.89	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		218.00000	245,000	19.89	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,667.00000	1,582,000	19.93	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		21.00000	23,000	19.93	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		776.00000	713,000	19.59	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		180.00000	204,000	19.59	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		628.00000	573,000	20.35	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		282.00000	314,000	20.35	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		843.00000	777,000	19.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		147.00000	168,000	19.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		406.00000	366,000	21.91	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		560.00000	607,000	21.91	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		505.00000	458,000	21.10	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		409.00000	449,000	21.10	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			371.48500	368.69500			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		116,950.00000	144,850,000		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		116,850.00000	144,750,000		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		117,050.00000	144,950,000		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			377.14100	374.30900			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		53,090.00000	81,410,000		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		52,990.00000	81,310,000		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		53,190.00000	81,510,000		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			162.30800	162.11100			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			164.77900	164.57900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			451.30600	451.25200			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			5.59000	5.60000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.58000	5.59000				0.00	0	17,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.58000	5.59000				0.00	0	400.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.57000	5.59000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.57000	5.60000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.57000	5.61000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.59000	5.65000				0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.74000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.77000	5.90000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.97000	6.11000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.19000	6.34000				0.00	250	540.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.42000	6.56000				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			366.41700	362.55300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			371.99500	368.07300			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			6.89200	6.98900		3.25	136,403,388.00	1,100	16,175.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,642.00000	5,005,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		6.00000	3,000	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		4,820.00000	5,184,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		5.00000	3,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,464.00000	4,827,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		8.00000	5,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,834.00000	1,539,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		166.00000	237,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		700.00000	531,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		741.00000	939,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		953.00000	1,180,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		536.00000	397,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,215.00000	2,538,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		124.00000	81,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.95700	7.06300		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,011.00000	5,364,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		86.00000	65,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,169.00000	5,524,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		77.00000	58,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,853.00000	5,204,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		95.00000	72,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.03500	7.15100		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,859.00000	4,180,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		329.00000	270,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,994.00000	4,319,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		307.00000	251,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,726.00000	4,043,000	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		354.00000	291,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.13300	7.25900		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,034.00000	3,307,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		818.00000	709,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,143.00000	3,420,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		779.00000	674,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,926.00000	3,195,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		858.00000	744,000	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			8.22200	8.37700		10.25	123,508.14	1	25,308.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,271.00000	7,564,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		518.00000	314,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,647.00000	7,964,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		451.00000	270,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,900.00000	7,168,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		594.00000	364,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		998.00000	644,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,492.00000	5,636,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,900.00000	2,954,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,204.00000	1,756,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,449.00000	1,750,000	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		2,190.00000	2,989,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,239.00000	4,225,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,599.00000	1,088,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,029.00000	8,366,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		391.00000	231,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.28500	8.44500		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,768.00000	7,893,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,711.00000	1,317,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,086.00000	8,234,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,589.00000	1,218,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,454.00000	7,556,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,840.00000	1,423,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.35300	8.51900		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,146.00000	8,198,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,824.00000	2,328,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,436.00000	8,509,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,678.00000	2,203,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,860.00000	7,892,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,976.00000	2,460,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.42700	8.59900		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,831.00000	6,749,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,475.00000	3,819,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,090.00000	7,028,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,289.00000	3,654,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,582.00000	6,478,000	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		4,672.00000	3,995,000	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			213.59710	213.52529			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,525.00000	1,597,000		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		1,475.00000	1,547,000		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		1,575.00000	1,647,000		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			244.35045	244.10409			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,604.00000	5,850,000		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		5,554.00000	5,800,000		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		5,654.00000	5,900,000		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			6.57500	6.66700		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		3,749.00000	4,012,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		3.00000	1,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,886.00000	4,149,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		3.00000	1,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,613.00000	3,875,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		5.00000	2,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.61400	6.71600		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,007.00000	4,270,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		30.00000	22,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,130.00000	4,394,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		27.00000	19,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,885.00000	4,147,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		35.00000	25,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.67000	6.78300		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,587.00000	2,815,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		266.00000	218,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,687.00000	2,917,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		247.00000	202,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,489.00000	2,713,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		286.00000	235,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.74900	6.87500		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,942.00000	2,139,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		572.00000	489,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,024.00000	2,224,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		545.00000	466,000	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		1,862.00000	2,055,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		600.00000	514,000	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			184.27530	183.81853			27,641,295.00	150	24,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		183,319.00000	183,775,000		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		183,269.00000	183,725,000		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		183,369.00000	183,825,000		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			184.41608	183.95259			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		6,953.00000	7,416,000		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		6,903.00000	7,366,000		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		7,003.00000	7,466,000		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			7.53300	7.67000		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,912.00000	4,525,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		82.00000	46,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,124.00000	4,742,000	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		69.00000	38,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,703.00000	4,309,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		99.00000	55,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.61100	7.75700		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,713.00000	5,290,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		328.00000	240,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,903.00000	5,486,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		304.00000	221,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,528.00000	5,098,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		358.00000	263,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.69900	7.85200		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,494.00000	5,025,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		678.00000	541,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,660.00000	5,198,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		637.00000	507,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,330.00000	4,853,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		722.00000	577,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.79800	7.96100		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,415.00000	3,884,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,202.00000	990,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,561.00000	4,039,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,146.00000	943,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,272.00000	3,732,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,262.00000	1,041,000	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			7.78300	7.91500		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,478.00000	5,146,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		109.00000	63,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,715.00000	5,389,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		92.00000	52,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,243.00000	4,903,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		129.00000	75,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.86000	7.99700		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,424.00000	6,048,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		365.00000	272,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,636.00000	6,267,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		333.00000	247,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,214.00000	5,830,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		399.00000	298,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.94600	8.09000		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,400.00000	4,931,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,144.00000	946,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,577.00000	5,116,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,080.00000	890,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,226.00000	4,747,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,212.00000	1,004,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.04400	8.19600		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,331.00000	3,792,000	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		1,867.00000	1,586,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,486.00000	3,957,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,784.00000	1,513,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,181.00000	3,632,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,956.00000	1,665,000	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			6.25700	6.34100		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,828.00000	3,000,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1.00000	1,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,927.00000	3,098,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1.00000	1,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,730.00000	2,901,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		2.00000	1,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.26700	6.36200		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,944.00000	3,112,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		18.00000	13,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,029.00000	3,198,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		16.00000	11,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,858.00000	3,026,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		20.00000	15,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.30000	6.41000		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		1,887.00000	2,034,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		168.00000	139,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,955.00000	2,104,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		158.00000	131,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,821.00000	1,967,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		180.00000	150,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.35900	6.49000		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,329.00000	1,461,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		299.00000	252,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,382.00000	1,516,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		284.00000	239,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,277.00000	1,407,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		314.00000	265,000	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			7.91900	8.03900		7.00	4,914,743.50	50	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,149.00000	4,776,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		175.00000	110,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,394.00000	5,029,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		149.00000	92,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,908.00000	4,524,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		207.00000	131,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,692.00000	1,303,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		890.00000	1,193,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,606.00000	2,032,000	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		971.00000	706,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,346.00000	2,859,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		582.00000	403,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,468.00000	3,840,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		105.00000	169,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,257.00000	1,794,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		580.00000	809,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,526.00000	1,162,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,013.00000	1,341,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,552.00000	3,083,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		508.00000	347,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.99200	8.11700		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,303.00000	5,889,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		527.00000	412,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,522.00000	6,115,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		485.00000	376,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,087.00000	5,665,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		573.00000	450,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.07500	8.20600		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,327.00000	4,823,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,430.00000	1,211,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,509.00000	5,015,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,351.00000	1,143,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,148.00000	4,635,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,513.00000	1,285,000	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			8.16800	8.30500		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,058.00000	4,536,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,749.00000	1,502,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,233.00000	4,720,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,669.00000	1,431,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,888.00000	4,356,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,835.00000	1,578,000	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			7.97100	8.10100		8.25	15,209,533.84	164	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,116.00000	4,823,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		250.00000	157,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,370.00000	5,088,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		215.00000	133,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,866.00000	4,560,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		290.00000	184,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,881.00000	1,429,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		950.00000	1,299,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,098.00000	787,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,702.00000	2,191,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,478.00000	3,065,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		670.00000	457,000	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		4,886.00000	5,624,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		157.00000	94,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.03800	8.17300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,419.00000	6,086,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		636.00000	490,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,648.00000	6,325,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		586.00000	451,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,192.00000	5,850,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		689.00000	534,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.11200	8.25300		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,440.00000	6,062,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,205.00000	999,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,648.00000	6,279,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,139.00000	941,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,236.00000	5,848,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,277.00000	1,060,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.19500	8.34100		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,249.00000	4,795,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,956.00000	1,665,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,437.00000	4,994,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,868.00000	1,588,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,067.00000	4,602,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,050.00000	1,748,000	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			8.54000	8.72500		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,015.00000	2,893,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,815.00000	1,187,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,228.00000	3,154,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,631.00000	1,050,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,814.00000	2,643,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,015.00000	1,337,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.59400	8.78400		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,978.00000	4,954,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,298.00000	1,744,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,208.00000	5,211,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,147.00000	1,620,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,755.00000	4,702,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,458.00000	1,875,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.65200	8.84700		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,452.00000	5,384,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,270.00000	2,650,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,668.00000	5,623,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,106.00000	2,510,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,243.00000	5,151,000	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		3,444.00000	2,800,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.71400	8.91400		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,706.00000	6,716,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,181.00000	2,619,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,935.00000	6,964,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,046.00000	2,503,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,485.00000	6,475,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,327.00000	2,745,000	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			135.99633	135.80289			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,803.00000	4,996,000		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		4,753.00000	4,946,000		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		4,853.00000	5,046,000		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			112.02182	111.87403			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		110,624.00000	110,772,000		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		110,574.00000	110,722,000		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		110,674.00000	110,822,000		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			112.38952	112.23949			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,739.00000	1,890,000		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		1,689.00000	1,840,000		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		1,789.00000	1,940,000		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			110.64442	110.63698			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,137.00000	108,144,000		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		108,087.00000	108,094,000		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		108,187.00000	108,194,000		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			110.86060	110.85306			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,353.00000	2,361,000		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		2,303.00000	2,311,000		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		2,403.00000	2,411,000		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			8.52600	8.68500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		529.00000	1,845,000		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		933.00000	2,249,000		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		123.00000	1,438,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.58800	8.75300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,958.00000	3,304,000		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		2,345.00000	3,692,000		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		1,567.00000	2,914,000		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			8.65100	8.82000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,320.00000	4,681,000		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		3,693.00000	5,054,000		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		2,944.00000	4,306,000		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			8.71700	8.89100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,747.00000	4,129,000		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		3,119.00000	4,501,000		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		2,373.00000	3,755,000		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			14,749.67000	14,723.45000			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			1.12240	1.11810		18.33	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		353.00000	376,000	18.33	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		172.00000	152,000	18.33	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		154.00000	164,000	20.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		473.00000	440,000	20.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		714.00000	750,000	16.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		33.00000	26,000	16.96	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.13860	1.13430		17.30	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		648.00000	671,000	17.30	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		305.00000	285,000	17.30	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		425.00000	440,000	18.55	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		582.00000	554,000	18.55	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		972.00000	1,005,000	16.53	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		129.00000	119,000	16.53	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>527,061,825.98</b>	<b>43,088</b>	<b>1,058,604.00</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			0.00	0	5,000,000.00
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		748,328,000,000.00		7,483,280	7,941,280.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,331,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,360,000,000,000.00		13,600,000	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	0.00

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	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
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		5,700,000,000,000.00		57,000,000	14,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	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		240,000,000,000.00		2,400,000	600,000.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	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
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	10,199,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	11,005,392.00
ABS6	On	01/06/2020	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
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL023	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
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
ACL043On	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
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
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL096On	20/06/2020	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
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
ACL112On	15/03/2012	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
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
ACL128On	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
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			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			0.00	0	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		400,000,000,000.00		4,000,000	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	0.00
AS1110	On	12/10/2011			100.00000	100.00000		360,000,000,000.00		3,600,000	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000		160,000,000,000.00	160,000,000,000.00	1,600,000	400,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	5,323,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			3,040,000,000,000.00	30,400,000	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			2,400,000,000,000.00	24,000,000	12,000,000.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	1,000,000.00
CBL05	On	02/11/2012			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,717,000.00
CBL08	On	02/11/2016			100.00000	100.00000			7,000,000,000,000.00	70,000,000	50,000,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	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		15,200,000,000,000.00		152,000,000	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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			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	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000		4,000,000,000,000.00	40,000,000	20,000,000.00	
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		3,800,000,000,000.00		38,000,000	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		27,600,000,000,000.00		276,000,000	76,086,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		51,583,200,000,000.00		515,832,000	679,927,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	2,400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		9,025,600,000,000.00		90,256,000	23,128,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
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		800,000,000,000.00	8,000,000	1,000,000.00	
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000		180,000,000,000.00	1,800,000	6,900,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		57,791,000,000,000.00		577,910,000	187,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		5,625,452,250,000.00		608,157,000	160,032,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		4,709,200,000,000.00		470,920,000	279,020,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		790,479,300,000.00		100,698,000	45,146,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		3,502,485,000,000.00		466,998,000	200,473,000.00
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		1,839,500,000,000.00		18,395,000	6,578,000.00
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			0.00	0	4,170,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			440,000,000,000.00	4,400,000	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			3,010,000,000,000.00	30,100,000	26,800,000.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			593,375,000,000.00	101,000,000	94,400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000		940,000,000,000.00		9,400,000	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000		320,000,000,000.00		3,200,000	800,000.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	3,958,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	7,289,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	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	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
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	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		5,766,000,000,000.00		57,660,000	31,167,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		3,218,200,000,000.00		32,182,000	17,401,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000		240,000,000,000.00		2,400,000	1,200,000.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000		1,780,000,000,000.00		17,800,000	8,000,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			100.00000	100.00000		420,000,000,000.00		4,200,000	2,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
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		30,100,000,000,000.00		301,000,000	301,000,000.00
IND148	On	29/11/2011			100.00000	100.00000		25,000,000,000,000.00		250,000,000	250,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	421,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	106,000,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			19,400,000,000,000.00	194,000,000	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	33,750,000.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	18/08/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	13,500,000.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		940,000,000,000.00		9,400,000	4,000,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		49,880,000,000,000.00		498,800,000	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		405,261,200,000.00		4,052,612	8,109,612.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00		58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	8,753,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	1,700,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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
N4D68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	46,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	14,842,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,724,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	11,085,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	5,066,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	3,000,000.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
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		200,000,000,000.00		2,000,000	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	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
NRA02	On	31/10/2022			100.00000	100.00000			2,160,000,000,000.00	21,600,000	10,062,000.00
NRA02	On	31/05/2023			100.00000	100.00000			12,800,000,000,000.00	128,000,000	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			1,280,000,000,000.00	12,800,000	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			25,085,954,500,000.00	250,859,545	54,685,545.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		360,000,000,000.00		3,600,000	900,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000		888,347,600,000.00		8,883,476	4,441,738.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
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			4.89000	4.98000		97,800,000,000.00		20,000,000	12,242,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.83500	6.92500		289,367,965,399,030.00		42,336,205,618	18,330,185,049.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.16500	8.31500			139,778,357,815,000.00	17,119,211,000	8,390,424,500.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.60000	0.62000			3,486,600,000,000.00	5,811,000,000	2,554,000,000.00
R197	On	07/12/2023	Spot Bond			2.33000	2.34000			2,018,106,200,000.00	866,140,000	375,463,000.00
R201	On	21/12/2014	Spot Bond			6.53500	6.62000			58,002,614,545,000.00	8,875,687,000	3,579,202,000.00
R202	On	07/12/2033	Spot Bond			2.33000	2.34500			3,873,200,940,000.00	1,662,318,000	996,928,000.00
R203	On	15/09/2017	Spot Bond			7.46500	7.59500			106,174,624,082,500.00	14,222,990,500	7,258,547,000.00
R204	On	21/12/2018	Spot Bond			7.71500	7.84000			128,942,999,275,795.00	16,713,285,713	6,542,992,000.00
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			6.24000	6.31500			85,922,285,280,000.00	13,769,597,000	5,844,924,000.00
R207	On	15/01/2020	Spot Bond			7.85500	7.97000			149,092,515,598,000.00	18,980,587,600	8,629,479,000.00
R208	On	31/03/2021	Spot Bond			7.91000	8.03500			170,454,915,540,000.00	21,549,294,000	6,776,086,000.00
R209	On	31/03/2036	Spot Bond			8.49000	8.67000			158,898,135,330,000.00	18,715,917,000	8,523,746,000.00
R210	On	31/03/2028	Spot Bond			2.36000	2.37000			2,008,360,000,000.00	851,000,000	825,694,000.00
R211	On	31/01/2017	Spot Bond			1.57500	1.60000			822,150,000,000.00	522,000,000	1,224,557,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.34500	2.34500			1,909,299,000,000.00	814,200,000	516,892,000.00
R213	On	28/02/2031	Spot Bond			8.47000	8.62500			26,109,774,460,000.00	3,082,618,000	1,479,859,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			33,602,153,000,000.00	5,169,562,000	3,583,591,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,094,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,476,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,358,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	56,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,835,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	151,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN826On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
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		10,200,000,000,000.00		102,000,000	51,000,000.00
SYN853	On	16/11/2011			100.00000	100.00000		94,000,000,000,000.00		940,000,000	470,000,000.00
SYN854	On	16/11/2011			100.00000	100.00000		53,000,000,000,000.00		530,000,000	265,000,000.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			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
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	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			80,000,000,000.00	10,000,000	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			190,000,000,000.00	1,900,000	950,000.00
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
THE7A'	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	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			0.00	0	3,058,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		202,040,000,000,000.00		2,020,400,000	1,014,215,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		74,457,000,000,000.00		744,570,000	233,547,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		24,240,000,000,000.00		242,400,000	60,235,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		43,800,000,000,000.00		438,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		3,970,200,000,000.00		39,702,000	22,919,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000		14,000,000,000,000.00		140,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			11,440,400,000,000.00	114,404,000	54,013,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			71,400,000,000,000.00	714,000,000	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			7,000,000,000,000.00	70,000,000	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			24,800,000,000,000.00	248,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	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
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>2,427,121,839,315,330.00</b>	<b>203,351,976,344</b>	<b>94,841,733,796.00</b>

**Grand Total:** **2,427,122,366,377,150.00 13,352,019,432 94,842,792,400.00**