

# Daily MTM Report

Daily summary for: 23/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			8.35910	8.35450		28.19	729,966,766.60	87,326	338,234.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,049.00000	1,086,000	25.55	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		45.00000	77,000	25.55	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		1,004.00000	1,043,000	25.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		50.00000	84,000	25.43	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,094.00000	1,129,000	25.67	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		40.00000	70,000	25.67	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		12.00000	22,000	26.96	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,616.00000	1,631,000	26.96	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		205.00000	268,000	26.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		559.00000	627,000	26.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		21.00000	38,000	26.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,375.00000	1,397,000	26.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		36.00000	63,000	25.78	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,140.00000	1,172,000	25.78	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,209.00000	2,220,000	32.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		5.00000	11,000	32.00	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		61.00000	101,000	25.20	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		915.00000	960,000	25.20	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,911.00000	1,924,000	29.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		7.00000	15,000	29.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,961.00000	1,973,000	29.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		7.00000	14,000	29.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,110.00000	2,121,000	31.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		6.00000	12,000	31.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		532.00000	601,000	26.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		228.00000	292,000	26.84	3,139,000.00	10,750	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,408.00000	2,417,000	33.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		4.00000	8,000	33.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		959.00000	1,001,000	25.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		55.00000	92,000	25.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,664.00000	1,678,000	27.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		10.00000	19,000	27.07	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,567.00000	1,583,000	26.84	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		13.00000	24,000	26.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		620.00000	685,000	26.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		166.00000	226,000	26.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		759.00000	815,000	25.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		105.00000	156,000	25.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,519.00000	1,536,000	26.72	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		15.00000	27,000	26.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		2,060.00000	2,071,000	30.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		6.00000	12,000	30.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,010.00000	2,022,000	30.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		6.00000	13,000	30.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,358.00000	2,368,000	33.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		4.00000	9,000	33.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		687.00000	748,000	26.00	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		133.00000	189,000	26.00	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		835.00000	885,000	25.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		81.00000	126,000	25.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,763.00000	1,776,000	27.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		9.00000	17,000	27.97	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,507.00000	2,517,000	34.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		3.00000	8,000	34.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		653.00000	716,000	26.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		149.00000	207,000	26.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		32.00000	57,000	25.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,186.00000	1,216,000	25.90	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,812.00000	1,825,000	28.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		8.00000	16,000	28.42	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		393.00000	463,000	28.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		389.00000	454,000	28.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		457.00000	527,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		303.00000	368,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,259.00000	2,269,000	32.45	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	6.10	Put		5.00000	10,000	32.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,233.00000	1,261,000	26.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		29.00000	52,000	26.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,470.00000	1,490,000	26.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		16.00000	31,000	26.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,280.00000	1,306,000	26.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		26.00000	47,000	26.14	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,714.00000	1,727,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		10.00000	18,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,159.00000	2,170,000	31.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		5.00000	11,000	31.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		413.00000	483,000	27.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		359.00000	424,000	27.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,862.00000	1,874,000	28.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		8.00000	15,000	28.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,422.00000	1,443,000	26.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		18.00000	34,000	26.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		796.00000	849,000	25.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		92.00000	140,000	25.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		374.00000	443,000	28.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		420.00000	484,000	28.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		435.00000	505,000	27.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		331.00000	396,000	27.74	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		722.00000	781,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		118.00000	172,000	25.86	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	7.05	Call		1,327.00000	1,351,000	26.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		23.00000	42,000	26.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		506.00000	575,000	27.07	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		252.00000	316,000	27.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,308.00000	2,318,000	32.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		4.00000	9,000	32.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		588.00000	655,000	26.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		184.00000	246,000	26.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		875.00000	922,000	25.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		71.00000	113,000	25.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		481.00000	551,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		277.00000	342,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		0.00000	326,000	29.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		0.00000	717,000	29.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		0.00000	753,000	30.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		0.00000	312,000	30.09	3,354,000.00	10,750	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	63,000	38.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		0.00000	2,654,000	38.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		0.00000	3,564,000	38.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	23,000	38.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.45790	8.45080		26.68	3,611,523.30	427	49,601.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,477.00000	1,507,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		62.00000	85,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,433.00000	1,465,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		68.00000	93,000	23.69	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	19/03/2012	Foreign Exchange Future	6.99	Call		1,522.00000	1,549,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		57.00000	77,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,509.00000	1,537,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		58.00000	79,000	23.63	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,377.00000	1,412,000	23.73	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		76.00000	104,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,291.00000	1,332,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		90.00000	124,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,691.00000	1,711,000	23.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		40.00000	53,000	23.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,334.00000	1,372,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		83.00000	114,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,737.00000	1,756,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		36.00000	48,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,046.00000	1,106,000	23.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		145.00000	198,000	23.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		781.00000	859,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		280.00000	351,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,166.00000	1,216,000	23.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		115.00000	158,000	23.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		608.00000	691,000	26.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		457.00000	533,000	26.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,784.00000	1,804,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		33.00000	46,000	23.90	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		588.00000	671,000	26.31	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	8.35	Put		487.00000	563,000	26.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,645.00000	1,667,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		44.00000	59,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		752.00000	832,000	25.07	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		301.00000	374,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,421.00000	1,453,000	23.70	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		70.00000	95,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,832.00000	1,853,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		31.00000	45,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,126.00000	1,178,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		125.00000	170,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		652.00000	735,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		401.00000	477,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		841.00000	915,000	24.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		240.00000	307,000	24.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,465.00000	1,495,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		64.00000	87,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,879.00000	1,902,000	24.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		28.00000	44,000	24.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		873.00000	945,000	24.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		222.00000	287,000	24.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		724.00000	805,000	25.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		323.00000	397,000	25.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		810.00000	887,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		259.00000	329,000	24.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		675.00000	757,000	25.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		374.00000	449,000	25.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,207.00000	1,254,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		106.00000	146,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,249.00000	1,292,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		98.00000	134,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,599.00000	1,623,000	23.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		48.00000	65,000	23.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		938.00000	1,006,000	24.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		187.00000	248,000	24.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		699.00000	781,000	25.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		348.00000	423,000	25.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,086.00000	1,142,000	23.94	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		135.00000	184,000	23.94	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,072.00000	2,097,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		21.00000	39,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,315.00000	2,341,000	28.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		14.00000	33,000	28.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		1,008.00000	1,070,000	24.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		157.00000	212,000	24.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		629.00000	713,000	25.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		428.00000	505,000	25.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,266.00000	2,292,000	28.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		15.00000	34,000	28.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,554.00000	1,580,000	23.60	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	19/03/2012	Foreign Exchange Future	6.95	Put		53.00000	72,000	23.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		905.00000	975,000	24.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		204.00000	267,000	24.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		568.00000	651,000	26.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		517.00000	593,000	26.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,023.00000	2,048,000	26.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		22.00000	40,000	26.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		973.00000	1,038,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		172.00000	230,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,927.00000	1,950,000	25.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		26.00000	42,000	25.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,975.00000	1,999,000	25.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		24.00000	41,000	25.60	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,120.00000	2,146,000	26.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		19.00000	38,000	26.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,364.00000	2,390,000	28.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		13.00000	32,000	28.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		549.00000	631,000	26.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		548.00000	623,000	26.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		530.00000	612,000	26.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		579.00000	654,000	26.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	509,000	27.76	1,527.00	3	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		0.00000	851,000	27.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.55390	8.54160		26.18	7,048,413.60	824	20,321.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,424.00000	1,484,000	23.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		132.00000	180,000	23.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,384.00000	1,447,000	23.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		142.00000	193,000	23.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,465.00000	1,522,000	23.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		123.00000	168,000	23.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.65300	8.63590		25.89	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,599.00000	1,668,000	23.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		163.00000	215,000	23.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,560.00000	1,631,000	23.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		174.00000	228,000	23.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,638.00000	1,705,000	22.99	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		152.00000	202,000	22.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		186.00000	243,000	23.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,522.00000	1,596,000	23.13	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,103.00000	1,183,000	26.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		639.00000	736,000	26.88	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,115.00000	1,213,000	23.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		379.00000	460,000	23.85	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.75280	8.71080		26.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,369.00000	1,493,000	23.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		358.00000	440,000	23.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,337.00000	1,463,000	23.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		376.00000	460,000	23.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,401.00000	1,523,000	23.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		340.00000	420,000	23.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		486.00000	575,000	24.47	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,197.00000	1,328,000	24.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,159.00000	1,242,000	26.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		770.00000	895,000	26.96	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.85990	8.78880		26.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,355.00000	1,519,000	24.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		516.00000	609,000	24.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,330.00000	1,496,000	24.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		541.00000	636,000	24.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,380.00000	1,546,000	24.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		491.00000	586,000	24.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,213.00000	1,298,000	27.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		902.00000	1,058,000	27.03	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,283.00000	1,451,000	25.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		594.00000	691,000	25.02	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.77140	9.45170		27.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,027.00000	2,427,000	26.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,075.00000	1,156,000	26.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,008.00000	2,407,000	26.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,106.00000	1,186,000	26.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,048.00000	2,447,000	26.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,046.00000	1,126,000	26.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		794.00000	872,000	25.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,246.00000	2,643,000	25.51	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.58670	10.58240		28.79	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	14/12/2015	Foreign Exchange Future	9.20	Call		2,766.00000	2,985,000	27.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,384.00000	1,598,000	27.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,746.00000	2,964,000	27.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,414.00000	1,627,000	27.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,786.00000	3,007,000	27.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,354.00000	1,570,000	27.79	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.35910	8.35450		28.19	0.00	0	502.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			137,470.00000	139,692,000	26.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			2,020.00000	3,782,000	26.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			132,718.00000	135,116,000	26.25	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			2,268.00000	4,206,000	26.25	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			142,247.00000	144,305,000	26.49	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,797.00000	3,395,000	26.49	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.45790	8.45080		26.68	0.00	0	5.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			104,640.00000	110,575,000	23.97	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			14,560.00000	19,785,000	23.97	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			100,770.00000	107,045,000	24.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			15,690.00000	21,255,000	24.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			108,574.00000	114,176,000	23.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			13,494.00000	18,386,000	23.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.90090	12.81740		23.84	25,143,854.10	1,949	22,475.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call			1,248.00000	21.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		81.00000	116,000	21.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call			1,206.00000	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		89.00000	126,000	21.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1,290.00000	1,407,000	21.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		73.00000	106,000	21.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		834.00000	965,000	22.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		217.00000	264,000	22.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		1,562.00000	1,672,000	22.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		45.00000	71,000	22.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1,048.00000	1,174,000	21.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		131.00000	173,000	21.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,166.00000	1,288,000	21.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		99.00000	137,000	21.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,333.00000	2,423,000	24.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		16.00000	22,000	24.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,138.00000	2,231,000	23.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		21.00000	30,000	23.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.04400	12.95680		24.51	0.00	0	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,666.00000	1,808,000	22.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		159.00000	214,000	22.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,626.00000	1,770,000	22.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		169.00000	226,000	22.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,707.00000	1,847,000	22.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		150.00000	203,000	22.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,586.00000	1,733,000	22.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		179.00000	239,000	22.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,329.00000	1,487,000	22.67	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	11.90	Put		272.00000	343,000	22.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,046.00000	2,169,000	22.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		89.00000	125,000	22.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,399.00000	1,554,000	22.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		242.00000	310,000	22.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,073.00000	1,241,000	23.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		416.00000	497,000	23.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,748.00000	1,885,000	22.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		141.00000	191,000	22.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,134.00000	2,253,000	21.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		77.00000	109,000	21.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,471.00000	1,624,000	22.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		214.00000	280,000	22.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,959.00000	2,086,000	22.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		102.00000	142,000	22.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.18400	13.08780		24.07	0.00	0	2,627.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,541.00000	1,769,000	22.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		303.00000	435,000	22.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,507.00000	1,735,000	22.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		319.00000	451,000	22.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,575.00000	1,803,000	22.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		287.00000	419,000	22.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10970	0.10960		28.96	17,771.40	162	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,968.00000	2,983,000	32.50	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	19/12/2011	Foreign Exchange Future	0.08	Put		8.00000	13,000	32.50	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,981.00000	2,000,000	25.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		21.00000	30,000	25.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,962.00000	3,975,000	38.44	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	5,000	38.44	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11120	0.11110		28.57	1,779.20	16	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		2,173.00000	2,212,000	24.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		63.00000	92,000	24.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,372.00000	1,454,000	26.13	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		262.00000	334,000	26.13	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		3,133.00000	3,164,000	29.30	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		23.00000	44,000	29.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.30370	11.24450		23.42	22,709,133.30	2,009	28,071.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,472.00000	1,541,000	20.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		28.00000	37,000	20.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,424.00000	1,494,000	20.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		30.00000	40,000	20.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,520.00000	1,588,000	20.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		26.00000	34,000	20.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,283.00000	1,356,000	20.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		39.00000	52,000	20.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,713.00000	1,777,000	21.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		19.00000	23,000	21.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,956.00000	2,019,000	21.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		12.00000	15,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,859.00000	1,922,000	21.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		15.00000	18,000	21.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		290.00000	367,000	25.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		796.00000	813,000	25.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,330.00000	1,402,000	20.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		36.00000	48,000	20.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		329.00000	411,000	24.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		685.00000	707,000	24.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,761.00000	1,825,000	21.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		17.00000	21,000	21.41	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		558.00000	650,000	22.25	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		314.00000	346,000	22.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		1,059.00000	1,140,000	19.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		65.00000	86,000	19.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		315.00000	396,000	24.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		721.00000	742,000	24.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		978.00000	1,062,000	20.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		84.00000	108,000	20.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,236.00000	1,311,000	19.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		42.00000	57,000	19.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,664.00000	1,730,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		20.00000	26,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		467.00000	558,000	23.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		423.00000	454,000	23.03	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,144.00000	1,221,000	19.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		50.00000	67,000	19.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,190.00000	1,266,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		46.00000	62,000	19.80	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		74.00000	97,000	20.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		1,018.00000	1,101,000	20.07	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	675,000	22.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		0.00000	321,000	22.06	2,760,600.00	8,600	8,600.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		0.00000	924,000	25.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	328,000	25.61	2,820,800.00	8,600	8,600.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.44160	11.37790		23.78	0.00	0	10,759.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,399.00000	1,512,000	20.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		121.00000	170,000	20.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,358.00000	1,474,000	20.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		130.00000	182,000	20.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,441.00000	1,552,000	20.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		113.00000	160,000	20.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,349.00000	2,428,000	21.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		21.00000	36,000	21.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,278.00000	1,397,000	20.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		150.00000	205,000	20.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,655.00000	1,756,000	20.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		77.00000	114,000	20.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,398.00000	2,476,000	21.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		20.00000	34,000	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,568.00000	1,673,000	20.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		90.00000	131,000	20.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		1,033.00000	1,165,000	21.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		255.00000	323,000	21.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		939.00000	1,076,000	21.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		311.00000	384,000	21.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,241.00000	1,360,000	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		163.00000	218,000	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		757.00000	897,000	22.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		479.00000	555,000	22.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		597.00000	734,000	23.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		719.00000	792,000	23.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		854.00000	993,000	22.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		376.00000	451,000	22.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		515.00000	646,000	24.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		887.00000	954,000	24.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		829.00000	968,000	22.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		401.00000	476,000	22.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,879.00000	1,970,000	20.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		51.00000	78,000	20.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		672.00000	811,000	23.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		594.00000	669,000	23.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.57740	11.50510		23.97	0.00	0	14,019.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,367.00000	1,518,000	21.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		262.00000	341,000	21.17	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	18/06/2012	Foreign Exchange Future	10.45	Call		1,335.00000	1,485,000	21.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		280.00000	358,000	21.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,401.00000	1,552,000	21.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		246.00000	325,000	21.13	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.71620	11.63580		24.29	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,373.00000	1,550,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		463.00000	559,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,342.00000	1,519,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		482.00000	578,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,405.00000	1,581,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		445.00000	540,000	22.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			394.01400	397.25200			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			399.67600	402.96200			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			361.77300	364.49600			21,706,380.00	6	1,690.00
ALBI	On	02/02/2012	Index Future			366.97200	369.73500			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.29430	8.29050		28.43	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,592.00000	1,597,000	32.38	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		2.00000	3,000	32.38	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		1,542.00000	1,547,000	31.81	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		2.00000	3,000	31.81	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,642.00000	1,647,000	32.95	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		2.00000	3,000	32.95	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		3.00000	6,000	28.98	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	7.00	Call		1,293.00000	1,300,000	28.98	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		8.00000	13,000	24.44	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		898.00000	907,000	24.44	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		0.00000	592,000	31.50	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		0.00000	136,000	31.50	0.00	11,429	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		0.00000	405,000	29.78	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		0.00000	199,000	29.78	0.00	11,111	11,111.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		0.00000	800,000	33.30	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		0.00000	94,000	33.30	0.00	11,111	11,111.00
ANY DAOn	20/10/2011	Any day expiry			8.28950	8.28580		28.77	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		570.00000	588,000	25.47	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		34.00000	49,000	25.47	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		529.00000	549,000	25.73	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		43.00000	60,000	25.73	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		613.00000	629,000	25.20	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		27.00000	40,000	25.20	0.00	0	16,500.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future			8.12170	8.10520		21.25	7,967,387.70	981	9,537.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.65	Call		1,466.00000	1,484,000	23.00	0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.65	Put		11.00000	12,000	23.00	0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.70	Call		1,415.00000	1,436,000	23.00	0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.70	Put		10.00000	14,000	23.00	0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.60	Call		1,514.00000	1,532,000	23.00	0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.60	Put		9.00000	10,000	23.00	0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	7.50	Call		677.00000	722,000	21.00	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		72.00000	100,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		852.00000	883,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		47.00000	61,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.14330	8.12440		20.86	887,619.70	109	22,057.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		951.00000	1,025,000	20.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		77.00000	132,000	20.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		909.00000	986,000	20.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		85.00000	143,000	20.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		994.00000	1,064,000	20.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		70.00000	121,000	20.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		828.00000	911,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		104.00000	168,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,215.00000	1,271,000	20.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		41.00000	78,000	20.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		575.00000	676,000	20.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		201.00000	283,000	20.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		789.00000	875,000	20.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		115.00000	182,000	20.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,170.00000	1,228,000	20.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		46.00000	85,000	20.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,933.00000	1,963,000	22.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		9.00000	20,000	22.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.16970	8.14720		20.61	0.00	0	6,090.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		722.00000	845,000	20.18	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		225.00000	325,000	20.18	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	18/06/2012	Foreign Exchange Future	7.70	Call		689.00000	814,000	20.18	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		242.00000	344,000	20.18	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		756.00000	876,000	20.19	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		209.00000	306,000	20.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.03570	9.01930		13.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,994.00000	2,007,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		275.00000	271,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,955.00000	1,968,000	13.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		286.00000	282,000	13.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,033.00000	2,046,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		264.00000	260,000	13.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.13060	8.10670		19.47	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		882.00000	921,000	19.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		25.00000	40,000	19.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		834.00000	875,000	19.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		27.00000	44,000	19.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		929.00000	968,000	19.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		22.00000	37,000	19.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		539.00000	590,000	18.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		82.00000	109,000	18.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,319.00000	1,351,000	23.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		12.00000	20,000	23.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		578.00000	627,000	18.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		71.00000	96,000	18.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,270.00000	1,302,000	22.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		13.00000	21,000	22.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		745.00000	786,000	18.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		38.00000	55,000	18.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,221.00000	1,254,000	22.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		14.00000	23,000	22.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		702.00000	745,000	18.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		45.00000	64,000	18.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.21770	8.19130		18.81	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		761.00000	821,000	18.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		120.00000	153,000	18.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		723.00000	784,000	18.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		132.00000	166,000	18.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		799.00000	857,000	18.31	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		108.00000	139,000	18.31	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.09520	0.09460			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.12620	0.12580			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.11050	0.10900			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.57360	0.66010			0.00	100,000	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08150	0.12000			0.00	100,000	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.12340	0.16360			0.00	12,346	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			9.27880	9.24000		25.79	231,970.00	25	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,008.00000	1,062,000	23.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		68.00000	83,000	23.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		964.00000	1,021,000	22.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		74.00000	92,000	22.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,051.00000	1,104,000	23.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		61.00000	75,000	23.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		847.00000	906,000	23.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		107.00000	127,000	23.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,140.00000	1,190,000	23.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		50.00000	61,000	23.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,370.00000	1,414,000	23.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		30.00000	35,000	23.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		809.00000	870,000	23.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		119.00000	141,000	23.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		580.00000	643,000	24.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		240.00000	264,000	24.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		359.00000	418,000	26.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		519.00000	539,000	26.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		456.00000	519,000	25.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		366.00000	390,000	25.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		885.00000	943,000	23.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		95.00000	114,000	23.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,277.00000	1,323,000	23.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		37.00000	44,000	23.35	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,511.00000	1,554,000	23.63	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		21.00000	25,000	23.63	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		638.00000	702,000	23.86	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		198.00000	223,000	23.86	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,607.00000	1,648,000	23.75	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		17.00000	19,000	23.75	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		703.00000	766,000	23.65	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		163.00000	187,000	23.65	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		553.00000	616,000	24.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		263.00000	287,000	24.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		773.00000	834,000	23.45	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		133.00000	155,000	23.45	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		342.00000	400,000	26.40	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		552.00000	571,000	26.40	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		434.00000	497,000	25.38	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		394.00000	418,000	25.38	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			9.41690	9.37460		25.59	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		1,003.00000	1,085,000	23.50	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		228.00000	268,000	23.50	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		970.00000	1,053,000	23.60	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		245.00000	286,000	23.60	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		1,036.00000	1,118,000	23.40	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		211.00000	251,000	23.40	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	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
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			362.83100	365.43400			0.00	0	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		84,340.00000	58,310,000		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		84,240.00000	58,210,000		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		84,440.00000	58,410,000		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			368.04500	370.68600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		16,860.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	9,550,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		16,760.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	9,650,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		16,960.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	9,450,000		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			160.41800	160.40800			0.00	0	85.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			162.72400	162.71300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			444.60000	444.60000			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.55000	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.47000	5.42000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.43000	5.37000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.40000	5.34000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.40000	5.35000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.43000	5.35000			0.00	5	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.54000	5.46000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.77000	5.67000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			6.02000	5.92000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.28000	6.18000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.57000	6.46000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.84000	6.74000			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			7.50000	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
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			355.74800	359.09400			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			360.86100	364.25600			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			7.17800	7.06500		4.00	326,741,188.68	2,658	15,704.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,354.00000	3,934,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		4.00000	8,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,532.00000	4,111,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		3.00000	6,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,176.00000	3,757,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		6.00000	10,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		2,058.00000	2,436,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		104.00000	58,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		812.00000	1,060,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		568.00000	392,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		753.00000	540,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		622.00000	832,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		1,941.00000	1,587,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		136.00000	206,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.29800	7.17500		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,685.00000	4,297,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		153.00000	195,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,836.00000	4,445,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		138.00000	177,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,534.00000	4,149,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		169.00000	214,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		477.00000	375,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,693.00000	3,021,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		4,353.00000	4,744,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Call		143.00000	104,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,105.00000	917,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,544.00000	1,786,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.40700	7.27300		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,643.00000	3,305,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		512.00000	610,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,769.00000	3,426,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		481.00000	573,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,519.00000	3,186,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		546.00000	648,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.50200	7.35400		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,054.00000	2,764,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,125.00000	1,281,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,155.00000	2,860,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,078.00000	1,229,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,955.00000	2,670,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,174.00000	1,334,000	4.31	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			8.69900	8.56800		12.00	0.00	0	25,889.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,554.00000	3,615,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		610.00000	888,000	12.44	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	9.05	Call		4,908.00000	3,937,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		520.00000	766,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,209.00000	3,304,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		711.00000	1,023,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,259.00000	1,730,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,945.00000	2,199,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,006.00000	6,018,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		502.00000	297,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,193.00000	4,022,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,126.00000	738,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,906.00000	1,341,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,075.00000	2,727,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,271.00000	4,271,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		442.00000	659,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		7,673.00000	8,818,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		148.00000	76,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		344.00000	195,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		5,843.00000	6,911,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		708.00000	438,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		4,229.00000	5,176,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.78900	8.65400		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,504.00000	4,727,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,390.00000	2,842,000	13.51	568,400.00	200	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,787.00000	4,988,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,233.00000	2,664,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Call		5,229.00000	4,474,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,557.00000	3,032,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,650.00000	10,662,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		898.00000	681,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,656.00000	20,860,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		78.00000	52,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,663.00000	8,582,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,425.00000	1,114,000	13.00	222,800.00	200	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		0.00000	31,734,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		0.00000	103,508,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.87500	8.73400		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,260.00000	5,522,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,899.00000	4,421,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,514.00000	5,760,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,717.00000	4,223,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,010.00000	5,290,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,087.00000	4,628,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.95400	8.80900		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,507.00000	4,871,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,031.00000	6,667,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,727.00000	5,075,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,807.00000	6,427,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,293.00000	4,673,000	13.48	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		6,263.00000	6,916,000	13.48	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			214.36039	214.33003			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,330.00000	2,360,000		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		2,280.00000	2,310,000		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		2,380.00000	2,410,000		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			241.62781	241.61520			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,115.00000	3,128,000		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		3,065.00000	3,078,000		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		3,165.00000	3,178,000		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			6.80900	6.70600		2.50	0.00	0	3,090.00

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		3,634.00000	3,339,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,771.00000	3,476,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,497.00000	3,202,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	1,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.90600	6.79300		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,791.00000	3,500,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		18.00000	26,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,914.00000	3,622,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		15.00000	22,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,667.00000	3,378,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		21.00000	31,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.99300	6.86700		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,405.00000	2,164,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		288.00000	352,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,500.00000	2,254,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		265.00000	324,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,310.00000	2,073,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		311.00000	380,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.06400	6.92300		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,815.00000	1,607,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		551.00000	653,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,892.00000	1,679,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		519.00000	617,000	2.76	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		1,740.00000	1,536,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		584.00000	691,000	2.75	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			178.82144	178.81159			10,729,286.40	60	30,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,312.00000	178,321,000		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		178,262.00000	178,271,000		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		178,362.00000	178,371,000		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			178.72798	178.71842			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,718.00000	1,728,000		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		1,668.00000	1,678,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		1,768.00000	1,778,000		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			7.97100	7.84900		6.50	0.00	0	2,187.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,103.00000	2,598,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		115.00000	178,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,307.00000	2,792,000	6.85	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		94.00000	147,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,902.00000	2,408,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		139.00000	214,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.09400	7.96500		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,056.00000	3,612,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		609.00000	742,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,225.00000	3,773,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		564.00000	688,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,890.00000	3,454,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		659.00000	799,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.20900	8.07300		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,040.00000	3,639,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,180.00000	1,362,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,186.00000	3,778,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,119.00000	1,294,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,896.00000	3,503,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,244.00000	1,434,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.31700	8.17200		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,508.00000	3,163,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2,169.00000	2,418,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,628.00000	3,277,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2,086.00000	2,330,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,389.00000	3,050,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,252.00000	2,508,000	7.29	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			8.18300	8.05700		7.50	0.00	0	3,212.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,724.00000	3,123,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		115.00000	183,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,957.00000	3,345,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		94.00000	151,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,494.00000	2,904,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		140.00000	219,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.29600	8.16300		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,776.00000	4,235,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		577.00000	718,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,974.00000	4,423,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		531.00000	663,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,582.00000	4,049,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		627.00000	777,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.40400	8.26400		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,991.00000	3,545,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,607.00000	1,855,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,157.00000	3,702,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,531.00000	1,771,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,835.00000	3,399,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,692.00000	1,951,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.50600	8.35900		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,481.00000	3,102,000	8.55	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		2,805.00000	3,131,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,614.00000	3,226,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,700.00000	3,016,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,351.00000	2,980,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,914.00000	3,248,000	8.52	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			6.50900	6.41500		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,676.00000	2,485,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,775.00000	2,583,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,578.00000	2,387,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	1,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.60300	6.49500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,705.00000	2,517,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		21.00000	29,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,790.00000	2,600,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		18.00000	24,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,621.00000	2,433,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		25.00000	32,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.68800	6.56400		2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		1,731.00000	1,579,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		257.00000	302,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,791.00000	1,638,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		239.00000	283,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,671.00000	1,522,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		275.00000	323,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.74800	6.60000		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,329.00000	1,196,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		449.00000	517,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,374.00000	1,239,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		426.00000	493,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,283.00000	1,153,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		470.00000	541,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.37500	8.22900		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,142.00000	2,470,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		251.00000	401,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,373.00000	2,682,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		211.00000	341,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,917.00000	2,266,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		299.00000	469,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,338.00000	2,971,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		453.00000	264,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		952.00000	619,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		1,400.00000	1,889,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,537.00000	1,077,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		855.00000	1,217,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,481.00000	6,282,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		35.00000	14,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		3,026.00000	3,726,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		266.00000	144,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		2,128.00000	2,735,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		533.00000	318,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,709.00000	1,218,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		748.00000	1,078,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.48300	8.33000		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,472.00000	3,858,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		877.00000	1,099,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,669.00000	4,042,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		812.00000	1,022,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,279.00000	3,677,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		946.00000	1,181,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.58700	8.42800		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,868.00000	3,368,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,167.00000	2,512,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,026.00000	3,515,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,064.00000	2,398,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,706.00000	3,218,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,266.00000	2,623,000	9.88	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			8.68700	8.51900		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,013.00000	3,528,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,824.00000	3,205,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,160.00000	3,665,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,716.00000	3,088,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,869.00000	3,394,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,935.00000	3,327,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.43200	8.29000		9.75	0.00	0	7,217.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,049.00000	2,379,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		331.00000	511,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,288.00000	2,596,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		281.00000	439,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,818.00000	2,171,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		390.00000	594,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,533.00000	3,195,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		455.00000	266,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,520.00000	2,032,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		976.00000	637,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,593.00000	1,122,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		933.00000	1,313,000	10.09	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		3,780.00000	3,050,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		198.00000	319,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.53000	8.38300		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,572.00000	3,954,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,035.00000	1,276,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,778.00000	4,148,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		962.00000	1,191,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,368.00000	3,765,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,111.00000	1,367,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.62400	8.47100		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,777.00000	4,207,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,805.00000	2,108,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,962.00000	4,380,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,715.00000	2,006,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,594.00000	4,036,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,897.00000	2,212,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.71200	8.55300		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,194.00000	3,703,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		3,099.00000	3,493,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,353.00000	3,851,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,982.00000	3,366,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,038.00000	3,558,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,219.00000	3,624,000	10.71	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			8.91700	8.78100		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,595.00000	1,107,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,842.00000	2,421,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,789.00000	1,262,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,638.00000	2,179,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,412.00000	964,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,059.00000	2,679,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.99000	8.85000		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,826.00000	3,216,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,666.00000	3,140,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,041.00000	3,411,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,500.00000	2,954,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,618.00000	3,028,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,841.00000	3,335,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.05800	8.91500		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,467.00000	3,876,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,814.00000	4,316,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,668.00000	4,061,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,635.00000	4,121,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,271.00000	3,697,000	17.82	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		4,001.00000	4,520,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.12200	8.97400		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,093.00000	5,435,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,029.00000	4,489,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,300.00000	5,630,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,872.00000	4,321,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,888.00000	5,244,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,191.00000	4,665,000	18.04	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			133.71520	133.70810			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		2,708.00000	2,715,000		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		2,658.00000	2,665,000		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		2,758.00000	2,765,000		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			112.94348	112.94073			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		111,691.00000	111,693,000		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		111,641.00000	111,643,000		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		111,741.00000	111,743,000		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			113.22890	113.22624			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,726.00000	2,729,000		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		2,676.00000	2,679,000		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		2,776.00000	2,779,000		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			109.80651	109.80079			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,301.00000	107,307,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,251.00000	107,257,000		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		107,351.00000	107,357,000		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			109.91626	109.91061			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,411.00000	1,416,000		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		1,361.00000	1,366,000		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		1,461.00000	1,466,000		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			8.96700	8.83100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		653.00000	1,731,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		249.00000	1,327,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,059.00000	2,138,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.05200	8.91200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		689.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	403,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,077.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	15,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		299.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	794,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.12800	8.98300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,038.00000	921,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,411.00000	1,295,000		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		1,662.00000	546,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.19800	9.04900			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,521.00000	389,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,893.00000	761,000		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		1,147.00000	15,000		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	19/12/2011	Foreign Exchange Future			16,699.84000	16,648.99000			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	19/12/2011	Foreign Exchange Future			1.30860	1.30740		28.29	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,112.00000	2,154,000	26.90	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		38.00000	68,000	26.90	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,649.00000	1,715,000	26.29	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		75.00000	129,000	26.29	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,592.00000	2,619,000	27.51	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		18.00000	33,000	27.51	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.32610	1.32470		26.35	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,547.00000	1,653,000	25.15	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		300.00000	392,000	25.15	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		1,222.00000	1,346,000	25.55	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		475.00000	585,000	25.55	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,922.00000	2,006,000	24.75	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		175.00000	245,000	24.75	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>1,169,630,200.98</b>	<b>381,657</b>	<b>1,360,458.00</b>

### i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			67,600,000,000.00	676,000	7,109,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
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
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
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	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	2,300,000.00

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	464,600.00
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	587,200.00
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			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		22,200,000,000.00		222,000	222,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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		9,500,000,000.00		95,000	1,023,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
ABN07	On	13/06/2015	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
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
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			30,800,000,000.00	308,000	11,118,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			28,500,000,000.00	285,000	7,623,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			9,100,000,000.00	91,000	1,091,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL097On	20/12/2025	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
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
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL129On	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
ACL130	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			11,900,000,000.00	119,000	3,088,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			7,700,000,000.00	77,000	15,226,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			81,620,000,000.00	816,200	459,600.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	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
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
BAYC11	On	31/12/2016			100.00000	100.00000				0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000				0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000				0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000				0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000				0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000				0.00	0	0.00
BAYD61	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
BCP501	On	21/10/2011			100.00000	100.00000				0.00	0	22,000,000.00
BCP511	On	18/11/2011			100.00000	100.00000				0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000				0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		12,000,000,000,000.00	120,000,000	40,000,000.00	
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			42,100,000,000.00	421,000	5,341,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	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
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
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	5,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000		10,000,000,000,000.00	100,000,000	50,000,000.00	
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	1,300,000,000.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			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
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			17,900,000,000.00	179,000	4,687,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			28,300,000,000.00	283,000	8,855,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN138On 31/08/2013 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
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			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			32,600,000,000.00	326,000	3,089,000.00
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	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			94,600,000,000.00	946,000	79,697,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			41,300,000,000.00	413,000	125,975,000.00
DVF12	On	13/10/2012	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
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			127,300,000,000.00	1,273,000	13,273,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	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
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			1,822,800,000.00	18,228,000	356,158,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			14,161,750,000.00	1,531,000	149,733,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			54,080,000,000.00	5,408,000	343,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			17,505,500,000.00	2,230,000	168,612,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			106,438,500,000.00	14,191,800	251,444,900.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			36,200,000,000.00	362,000	3,974,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	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
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
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		84,000,000,000.00		840,000	210,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	3,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			58,100,000,000.00	581,000	798,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	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	01/09/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	1,590,000,000.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	5,000,000.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		86,000,000,000.00		860,000	29,192,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		16,700,000,000.00		167,000	17,770,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IBL03	On	15/06/2012			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
IBL05	On	12/08/2012			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
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	577,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			15,300,000,000.00	153,000	3,583,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			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
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
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
INJ02	On	30/04/2015	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
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			18,500,000,000.00	185,000	514,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			41,800,000,000.00	418,000	46,312,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			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			80,000,000,000.00	800,000	200,000.00
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	18/08/2012	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
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722		390,388,880,000.00		4,000,000	4,000,000.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			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
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			98,000,000.00	980,000	490,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	582,600.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000		1,500,000,000,000.00	15,000,000,000.00	15,000,000	5,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
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			14,400,000,000.00	144,000	16,309,900.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			62,600,000,000.00	626,000	5,900,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	1,900,000.00
MTN04	On	13/07/2017			100.00000	100.00000			30,200,000,000.00	302,000	8,804,000.00
MTN05	On	28/10/2013			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000.00
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
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			1,500,000,000,000.00	15,000,000	5,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		4,747,200,000,000.00		47,472,000	21,785,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		17,700,000,000.00		177,000	6,680,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		80,000,000,000.00		800,000	200,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		817,100,000,000.00		8,171,000	16,716,000.00
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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	30/08/2013			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	2,000,000.00
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		18,500,000,000.00		185,000	5,759,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1'On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1'On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1'On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		33,600,000,000.00		336,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,800,000.00
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	5,600,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			1,500,000,000,000.00	15,000,000	5,000,000.00
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			2,848,500,000,000.00	28,485,000	46,582,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			7.13000	7.02000		225,211,994,856,590.00	31,586,535,043	16,199,947,557.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.66000	8.53000		128,506,310,347,600.00	14,839,065,860	12,334,136,360.00	
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			0.35000	0.36000		74,948,682,900.00	214,139,094	1,279,344,000.00	
R197	On	07/12/2023	Spot Bond			2.47000	2.47000		63,639,550,000.00	25,765,000	253,013,409.00	
R201	On	21/12/2014	Spot Bond			6.77000	6.67000		560,298,740,000.00	82,762,000	2,753,905,000.00	
R202	On	07/12/2033	Spot Bond			2.53000	2.53000		2,179,230,680,000.00	861,356,000	1,903,717,222.00	
R203	On	15/09/2017	Spot Bond			7.92000	7.80000		37,333,430,640,000.00	4,713,817,000	7,660,731,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.13500	8.01000			18,607,719,131,595.00	2,287,365,597	5,780,018,003.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.47500	6.38500			23,592,146,247,250.00	3,643,574,710	5,398,145,710.00
R207	On	15/01/2020	Spot Bond			8.33000	8.18500			26,565,557,858,000.00	3,189,142,600	7,907,234,410.00
R208	On	31/03/2021	Spot Bond			8.39000	8.25000			37,352,282,080,720.00	4,452,000,248	7,044,811,000.00
R209	On	31/03/2036	Spot Bond			8.88500	8.75000			35,964,534,185,000.00	4,047,781,000	9,713,157,717.00
R210	On	31/03/2028	Spot Bond			2.50000	2.50000			518,907,500,000.00	207,563,000	715,563,000.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			0.00	0	754,100,000.00
R212	On	31/01/2022	Spot Bond			2.45000	2.45000			805,030,800,000.00	328,584,000	410,861,846.00
R213	On	28/02/2031	Spot Bond			8.93000	8.79500			12,729,366,730,000.00	1,425,461,000	1,010,241,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,738,815,500,000.00	1,190,587,000	3,556,600,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			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
SA058	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	11,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	586,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			10,600,000,000.00	106,000	17,920,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			31,100,000,000.00	311,000	4,344,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			6,800,000,000.00	68,000	4,244,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			3,565,000,000.00	620,000	310,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	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
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
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000,000	30,000,000.00
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	22/09/2018	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			10,500,000,000.00	105,000	200,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			19,300,000,000.00	193,000	1,791,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			11,800,000,000.00	118,000	118,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	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
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
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
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2039	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
THE9C	On	18/07/2039	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
THE9D	On	18/07/2039	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			22,700,000,000.00	227,000	4,023,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			261,300,000,000.00	2,613,000	1,016,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			621,100,000,000.00	6,211,000	266,903,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	78,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			297,300,000,000.00	2,973,000	23,164,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			42,100,000,000.00	421,000	51,402,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00

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

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>618,335,173,159,655.00</b>	<b>73,722,928,152</b>	<b>93,520,292,214.00</b>
<b>Grand Total:</b>							<b>618,336,342,789,856.00</b>	<b>73,723,309,809</b>	<b>93,521,652,672.00</b>