

# Daily MTM Report

Daily summary for: 19/10/2011

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			8.05330	8.11900		23.98	62,944,592.80	7,816	302,540.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		801.00000	741,000	19.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		32.00000	38,000	19.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		759.00000	700,000	19.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		40.00000	47,000	19.71	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		844.00000	783,000	19.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		25.00000	30,000	19.15	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		4.00000	5,000	21.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,373.00000	1,308,000	21.31	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		255.00000	283,000	23.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		374.00000	336,000	23.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		10.00000	11,000	20.09	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,129.00000	1,064,000	20.09	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		21.00000	24,000	18.87	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		890.00000	827,000	18.87	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,970.00000	1,904,000	24.84	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		1.00000	1,000	24.84	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		59.00000	70,000	20.27	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		678.00000	623,000	20.27	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,671.00000	1,605,000	22.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	22.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,720.00000	1,655,000	23.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	2,000	23.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,870.00000	1,804,000	24.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	24.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		352.00000	316,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		283.00000	313,000	23.98	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,169.00000	2,104,000	26.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		718.00000	661,000	19.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		49.00000	58,000	19.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,423.00000	1,358,000	21.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	5,000	21.55	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,324.00000	1,259,000	21.06	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	6,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		421.00000	381,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		202.00000	228,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		536.00000	488,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		117.00000	135,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,275.00000	1,210,000	20.82	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		6.00000	7,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,820.00000	1,755,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	2,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,770.00000	1,705,000	23.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	2,000	23.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,119.00000	2,054,000	25.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		475.00000	431,000	22.19	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		156.00000	178,000	22.19	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		604.00000	552,000	20.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		85.00000	99,000	20.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,522.00000	1,456,000	22.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	22.04	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,269.00000	2,204,000	26.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	26.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		448.00000	405,000	22.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		179.00000	202,000	22.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		18.00000	21,000	19.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		937.00000	874,000	19.12	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,571.00000	1,506,000	22.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	3,000	22.28	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		246.00000	219,000	26.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		477.00000	516,000	26.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		294.00000	263,000	25.00	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		375.00000	410,000	25.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,020.00000	1,954,000	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		985.00000	921,000	19.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		16.00000	18,000	19.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,226.00000	1,161,000	20.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		7.00000	8,000	20.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,032.00000	968,000	19.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		13.00000	15,000	19.60	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,472.00000	1,407,000	21.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	4,000	21.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,920.00000	1,854,000	24.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		260.00000	233,000	25.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		441.00000	480,000	25.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,621.00000	1,556,000	22.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	3,000	22.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,177.00000	1,113,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		8.00000	10,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		569.00000	518,000	21.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		100.00000	115,000	21.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		232.00000	207,000	26.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		513.00000	554,000	26.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		276.00000	247,000	25.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		407.00000	444,000	25.34	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		505.00000	458,000	21.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		136.00000	155,000	21.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,080.00000	1,016,000	19.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		11.00000	13,000	19.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		331.00000	297,000	24.32	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		312.00000	344,000	24.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,070.00000	2,004,000	25.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	25.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		397.00000	358,000	23.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		228.00000	255,000	23.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		640.00000	587,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		71.00000	84,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		312.00000	280,000	24.66	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		343.00000	377,000	24.66	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		156.00000	139,000	28.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		787.00000	836,000	28.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		829.00000	879,000	29.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		148.00000	132,000	29.07	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		18.00000	15,000	38.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,849.00000	2,912,000	38.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,785.00000	3,851,000	38.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		4.00000	4,000	38.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		705.00000	752,000	28.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		174.00000	155,000	28.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.15050	8.21630		24.10	497,180.50	61	41,789.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,241.00000	1,182,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		61.00000	68,000	20.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,198.00000	1,139,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		68.00000	75,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,285.00000	1,225,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		55.00000	61,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,272.00000	1,213,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		56.00000	63,000	20.54	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,144.00000	1,086,000	20.46	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		78.00000	86,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,061.00000	1,004,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		95.00000	104,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,452.00000	1,390,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		36.00000	40,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,102.00000	1,045,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		86.00000	95,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,498.00000	1,436,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		32.00000	36,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		840.00000	792,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		174.00000	192,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		619.00000	583,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		353.00000	383,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		942.00000	890,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		126.00000	140,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		483.00000	453,000	24.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		567.00000	603,000	24.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,544.00000	1,482,000	20.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		28.00000	32,000	20.71	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		466.00000	437,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		600.00000	637,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,406.00000	1,345,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		40.00000	45,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		597.00000	562,000	23.26	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		381.00000	412,000	23.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,186.00000	1,127,000	20.49	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		70.00000	77,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,590.00000	1,528,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		24.00000	28,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		907.00000	857,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		141.00000	157,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		519.00000	487,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		503.00000	537,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		666.00000	627,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		300.00000	327,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,229.00000	1,170,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		63.00000	70,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,637.00000	1,575,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		21.00000	25,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		691.00000	651,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		275.00000	301,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		577.00000	542,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		411.00000	442,000	23.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		642.00000	604,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		326.00000	354,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		537.00000	505,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		471.00000	505,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		981.00000	925,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		115.00000	125,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,020.00000	964,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		104.00000	114,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,361.00000	1,301,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		45.00000	51,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		747.00000	703,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		231.00000	253,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		557.00000	523,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		441.00000	473,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		873.00000	824,000	20.92	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		157.00000	174,000	20.92	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,830.00000	1,766,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		14.00000	16,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,074.00000	2,009,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		8.00000	9,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		808.00000	761,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		192.00000	211,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		501.00000	470,000	24.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		535.00000	570,000	24.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,025.00000	1,960,000	21.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		9.00000	10,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,317.00000	1,256,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		51.00000	56,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		719.00000	676,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		253.00000	276,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		449.00000	421,000	25.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		633.00000	671,000	25.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,781.00000	1,717,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		15.00000	17,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		777.00000	732,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		211.00000	232,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,685.00000	1,622,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		19.00000	22,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,733.00000	1,669,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		17.00000	19,000	20.81	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,878.00000	1,814,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		12.00000	14,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,123.00000	2,058,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		7.00000	8,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		434.00000	407,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		668.00000	707,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		419.00000	393,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		703.00000	743,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		341.00000	320,000	27.04	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		925.00000	970,000	27.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.24190	8.30760		23.91	82,419.00	10	22,164.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,205.00000	1,152,000	20.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		147.00000	160,000	20.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,168.00000	1,115,000	20.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		160.00000	173,000	20.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,244.00000	1,189,000	20.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		136.00000	147,000	20.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.33180	8.39770		24.20	1,666,360.00	200	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,383.00000	1,329,000	20.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		185.00000	197,000	20.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,347.00000	1,293,000	20.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		199.00000	211,000	20.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,420.00000	1,365,000	20.26	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		172.00000	183,000	20.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		214.00000	227,000	20.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,312.00000	1,259,000	20.47	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,275.00000	1,315,000	26.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		573.00000	547,000	26.50	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		969.00000	928,000	22.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		471.00000	496,000	22.35	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		709.00000	678,000	24.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		911.00000	946,000	24.97	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,352.00000	1,394,000	26.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		550.00000	526,000	26.80	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.41260	8.47840		24.38	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	7.70	Call		1,199.00000	1,159,000	21.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		421.00000	446,000	21.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,175.00000	1,135,000	21.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		447.00000	472,000	21.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,224.00000	1,183,000	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		396.00000	420,000	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		587.00000	615,000	22.92	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,065.00000	1,028,000	22.92	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,324.00000	1,363,000	26.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		702.00000	676,000	26.25	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.49440	8.56000		24.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,216.00000	1,182,000	22.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		606.00000	638,000	22.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,196.00000	1,163,000	22.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		636.00000	669,000	22.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,237.00000	1,202,000	22.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		577.00000	608,000	22.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,367.00000	1,408,000	25.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		827.00000	802,000	25.94	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,157.00000	1,126,000	23.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		697.00000	732,000	23.34	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.21250	9.27670		25.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,927.00000	1,903,000	24.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,150.00000	1,191,000	24.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,909.00000	1,885,000	24.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,182.00000	1,223,000	24.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,945.00000	1,921,000	24.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,118.00000	1,159,000	24.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		833.00000	871,000	23.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,110.00000	2,083,000	23.07	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.30970	10.37390		26.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,638.00000	2,612,000	25.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,464.00000	1,502,000	25.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,622.00000	2,596,000	25.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,498.00000	1,536,000	25.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,655.00000	2,629,000	25.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,431.00000	1,469,000	25.53	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.05330	8.11900		23.98	40,266.50	5	436.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			112,879.00000	106,439,000	20.09	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			979.00000	1,109,000	20.09	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			108,049.00000	101,622,000	19.85	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,149.00000	1,292,000	19.85	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			117,732.00000	111,281,000	20.33	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			832.00000	951,000	20.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.15050	8.21630		24.10	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			83,986.00000	79,201,000	21.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			17,356.00000	19,151,000	21.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			80,802.00000	76,132,000	21.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			19,172.00000	21,082,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		87,275.00000	82,376,000	20.92		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		15,645.00000	17,326,000	20.92		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.74020	12.69550		20.81	127,402.00		10	18,090.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,105.00000	1,142,000	18.30		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		60.00000	52,000	18.30		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,063.00000	1,099,000	18.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		68.00000	59,000	18.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,148.00000	1,185,000	18.25		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		53.00000	45,000	18.25		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		693.00000	716,000	19.04		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		198.00000	176,000	19.04		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,424.00000	1,467,000	19.36		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		29.00000	27,000	19.36		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		902.00000	934,000	18.54		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		107.00000	94,000	18.54		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,021.00000	1,056,000	18.39		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		76.00000	66,000	18.39		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,207.00000	2,251,000	24.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		12.00000	11,000	24.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		2,010.00000	2,054,000	22.94		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		15.00000	14,000	22.94		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.88270	12.83620		21.45	2,576,540.00		200	7,202.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,523.00000	1,569,000	19.13		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		137.00000	136,000	19.13		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	11.50	Call		1,481.00000	1,526,000	19.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		145.00000	143,000	19.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,566.00000	1,612,000	19.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		130.00000	129,000	19.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,439.00000	1,483,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		153.00000	150,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,188.00000	1,226,000	19.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		252.00000	243,000	19.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,921.00000	1,967,000	20.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		85.00000	84,000	20.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,256.00000	1,295,000	19.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		220.00000	212,000	19.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		945.00000	977,000	19.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		409.00000	394,000	19.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,610.00000	1,655,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		124.00000	122,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,012.00000	2,058,000	20.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		76.00000	75,000	20.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,327.00000	1,367,000	18.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		191.00000	184,000	18.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,830.00000	1,876,000	19.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		94.00000	93,000	19.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.01560	12.96810		21.69	0.00	0	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,468.00000	1,502,000	19.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		350.00000	336,000	19.45	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	18/06/2012	Foreign Exchange Future	11.90	Call		1,436.00000	1,470,000	19.52	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		368.00000	354,000	19.52	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,500.00000	1,535,000	19.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		332.00000	319,000	19.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10500	0.10590		24.34	0.00	0	5,530.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,592.00000	2,502,000	26.76	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	26.76	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,605.00000	1,517,000	22.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		15.00000	17,000	22.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,590.00000	3,500,000	30.78	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.78	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10640	0.10730		27.16	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,802.00000	1,721,000	21.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		72.00000	81,000	21.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,065.00000	1,003,000	23.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		335.00000	363,000	23.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,738.00000	2,650,000	21.63	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		8.00000	10,000	21.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.10930	11.10210		20.52	2,843,980.80	256	28,918.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,318.00000	1,325,000	18.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		16.00000	16,000	18.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,270.00000	1,276,000	18.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		18.00000	17,000	18.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,367.00000	1,374,000	18.69	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	19/12/2011	Foreign Exchange Future	9.75	Put		15.00000	15,000	18.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,125.00000	1,131,000	17.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		23.00000	22,000	17.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,563.00000	1,570,000	19.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		11.00000	11,000	19.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,810.00000	1,816,000	21.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		8.00000	7,000	21.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,711.00000	1,718,000	20.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		9.00000	9,000	20.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		189.00000	188,000	23.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		837.00000	829,000	23.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,173.00000	1,179,000	17.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		21.00000	20,000	17.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		220.00000	220,000	22.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		718.00000	711,000	22.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,612.00000	1,619,000	20.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		10.00000	10,000	20.24	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		418.00000	420,000	20.13	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		316.00000	311,000	20.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		905.00000	911,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		53.00000	52,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		209.00000	208,000	22.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		757.00000	749,000	22.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		824.00000	829,000	17.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		72.00000	70,000	17.94	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	10.05	Call		1,079.00000	1,085,000	17.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		27.00000	26,000	17.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,514.00000	1,521,000	19.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		12.00000	12,000	19.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		336.00000	337,000	20.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		434.00000	428,000	20.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		991.00000	997,000	17.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		39.00000	38,000	17.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,035.00000	1,041,000	17.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		33.00000	32,000	17.36	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		62.00000	61,000	17.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		864.00000	870,000	17.82	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		441.00000	444,000	19.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		289.00000	285,000	19.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		961.00000	953,000	24.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		163.00000	162,000	24.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.24020	11.23350		20.88	2,248,040.00	200	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,263.00000	1,268,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		130.00000	128,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,222.00000	1,227,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		139.00000	137,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,304.00000	1,309,000	18.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		121.00000	119,000	18.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,205.00000	2,212,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		22.00000	22,000	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,147.00000	1,153,000	18.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		164.00000	163,000	18.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,516.00000	1,522,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		83.00000	82,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,253.00000	2,260,000	19.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		20.00000	20,000	19.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,430.00000	1,435,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		97.00000	95,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		910.00000	914,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		277.00000	274,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		822.00000	826,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		339.00000	336,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,111.00000	1,116,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		178.00000	176,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		657.00000	659,000	20.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		524.00000	519,000	20.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		510.00000	511,000	21.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		777.00000	771,000	21.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		746.00000	750,000	19.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		413.00000	410,000	19.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		437.00000	438,000	22.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		954.00000	948,000	22.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		723.00000	726,000	19.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		440.00000	436,000	19.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,738.00000	1,745,000	19.01	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	9.55	Put		55.00000	55,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		578.00000	580,000	21.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		645.00000	640,000	21.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.36480	11.35880		20.97	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,249.00000	1,255,000	18.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		290.00000	290,000	18.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,217.00000	1,223,000	18.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		308.00000	308,000	18.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,281.00000	1,287,000	18.69	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		272.00000	272,000	18.69	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.48780	11.48360		21.27	2,297,560.00	200	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,240.00000	1,242,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		482.00000	480,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,210.00000	1,212,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		502.00000	500,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,271.00000	1,273,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		463.00000	461,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			402.41000	400.49400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			408.18000	406.23700			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			368.27600	366.38000			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			373.55800	371.63500			56,033,700.00	15	15.00
ANY DA	On	24/10/2011	Can-Do Future			7.98810	8.05340		23.51	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,353.00000	1,288,000	24.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		0.00000	0,000	24.93	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,303.00000	1,238,000	25.27	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	25.27	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,403.00000	1,338,000	24.60	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	24.60	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		0.00000	0,000	26.97	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		1,053.00000	988,000	26.97	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		1.00000	0,000	25.48	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		654.00000	588,000	25.48	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		702.00000	764,000	35.71	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		5.00000	2,000	35.71	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		460.00000	518,000	32.19	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		13.00000	6,000	32.19	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		948.00000	1,012,000	38.21	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		1.00000	0,000	38.21	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			7.98560	8.04970		26.30	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		302.00000	237,000	29.42	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		2.00000	1,000	29.42	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		255.00000	189,000	28.79	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		5.00000	3,000	28.79	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		351.00000	286,000	30.04	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		1.00000	0,000	30.04	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			8.24270	8.21830		19.12	22,016,251.70	2,671	11,036.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,573.00000	1,596,000	24.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		5.00000	3,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,524.00000	1,547,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		6.00000	4,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,622.00000	1,646,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		4.00000	3,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		762.00000	782,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		44.00000	39,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		940.00000	966,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		22.00000	23,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.25980	8.23630		18.83	0.00	0	22,069.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,060.00000	1,080,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		74.00000	70,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,018.00000	1,038,000	18.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		82.00000	78,000	18.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,102.00000	1,123,000	19.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		66.00000	63,000	19.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		936.00000	955,000	18.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		100.00000	95,000	18.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,323.00000	1,346,000	19.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		37.00000	36,000	19.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		675.00000	691,000	18.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		189.00000	181,000	18.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		896.00000	915,000	18.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		110.00000	105,000	18.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,278.00000	1,300,000	19.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		42.00000	40,000	19.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,045.00000	2,068,000	22.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		9.00000	8,000	22.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		578.00000	592,000	18.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		242.00000	232,000	18.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.27900	8.25550		18.72	248,370.00	30	6,149.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		837.00000	854,000	18.32	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		232.00000	225,000	18.32	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		804.00000	820,000	18.31	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		249.00000	241,000	18.31	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		871.00000	888,000	18.32	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		216.00000	209,000	18.32	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.22930	9.19960		13.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,153.00000	2,176,000	13.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		253.00000	247,000	13.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,109.00000	2,133,000	13.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		259.00000	254,000	13.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,196.00000	2,220,000	13.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		246.00000	241,000	13.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.95160	7.96010		17.34	0.00	0	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		727.00000	718,000	15.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		17.00000	16,000	15.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		682.00000	673,000	15.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		22.00000	21,000	15.74	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	7.20	Call		773.00000	764,000	15.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		13.00000	12,000	15.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		402.00000	393,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		92.00000	91,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,164.00000	1,155,000	18.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		4.00000	3,000	18.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		437.00000	428,000	16.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		77.00000	76,000	16.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,114.00000	1,106,000	17.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	4,000	17.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		594.00000	585,000	15.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		34.00000	33,000	15.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,065.00000	1,056,000	17.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	4,000	17.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		552.00000	544,000	15.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		42.00000	42,000	15.96	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.03350	8.04560		17.56	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		639.00000	626,000	16.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		143.00000	143,000	16.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		605.00000	591,000	16.43	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		159.00000	158,000	16.43	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		675.00000	661,000	16.40	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		129.00000	128,000	16.40	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.07870	0.08410			0.00	0	12,659.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.09310	0.10090			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.19070	0.17960			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.41190	0.43580			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.14020	0.12370			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.21670	0.20300			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.96450	9.00070		23.81	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		764.00000	740,000	21.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		63.00000	76,000	21.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		725.00000	701,000	21.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		74.00000	87,000	21.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		804.00000	779,000	20.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		53.00000	65,000	20.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		615.00000	593,000	21.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		114.00000	129,000	21.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		888.00000	862,000	20.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		37.00000	48,000	20.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,121.00000	1,089,000	21.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		20.00000	25,000	21.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		581.00000	561,000	21.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		130.00000	147,000	21.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		391.00000	376,000	23.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		290.00000	312,000	23.56	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		224.00000	216,000	26.50	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		623.00000	652,000	26.50	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		294.00000	284,000	25.01	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		443.00000	470,000	25.01	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		650.00000	628,000	21.40	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		99.00000	114,000	21.40	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		1,026.00000	994,000	20.77	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		25.00000	30,000	20.77	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Call		1,266.00000	1,232,000	22.31	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Put		15.00000	18,000	22.31	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Call		438.00000	422,000	23.05	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Put		237.00000	258,000	23.05	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Call		1,363.00000	1,329,000	22.93	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Put		12.00000	15,000	22.93	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Call		491.00000	474,000	22.54	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Put		190.00000	210,000	22.54	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Call		369.00000	355,000	23.81	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Put		318.00000	341,000	23.81	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Call		549.00000	531,000	22.03	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Put		148.00000	167,000	22.03	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Call		212.00000	205,000	26.79	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Put		661.00000	691,000	26.79	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.20	Call		278.00000	269,000	25.30	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.20	Put		477.00000	505,000	25.30	0.00	0	0.00
CHF / RO_n	19/03/2012	Foreign Exchange Future			9.09610	9.13320		23.67	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	19/03/2012	Foreign Exchange Future		8.60	Call		794.00000	780,000	21.65	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		261.00000	284,000	21.65	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		765.00000	751,000	21.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		282.00000	305,000	21.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		824.00000	810,000	21.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		241.00000	264,000	21.55	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
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				369.54100	367.76300			0.00	0	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		107,630.00000	125,410,000		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		107,530.00000	125,310,000		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		107,730.00000	125,510,000		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				374.84100	373.03700			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		40,370.00000	58,410,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.01	Call		40,270.00000	58,310,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		40,470.00000	58,510,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			159.81400	159.82100			0.00	0	88.00
IGOV	On	02/02/2012	Index Future			162.10600	162.11300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.44500	439.17500			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			5.57500	5.57000			0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.50000	5.49000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.47000	5.47000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.43000	5.43000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.37000	5.39000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.33000	5.35000			0.00	0	1,340.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.32000	5.32000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.32000	5.34000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.42000	5.49000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.59000	5.66000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.83000	5.90000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.10000	6.18000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.37000	6.48000			0.00	0	500.00
JN02	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			361.16900	358.64300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.34800	363.78700			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.72200	6.80500		4.00	0.00	0	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,331.00000	5,647,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,511.00000	5,826,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,152.00000	5,467,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,073.00000	816,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		100.00000	159,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		153.00000	82,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		890.00000	1,135,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,194.00000	1,468,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		81.00000	39,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,788.00000	3,102,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		2.00000	0,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.80300	6.89400		4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		5,569.00000	5,880,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		47.00000	35,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,730.00000	6,042,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		42.00000	31,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,408.00000	5,718,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		53.00000	40,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		654.00000	766,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,880.00000	1,669,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,413.00000	3,134,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		193.00000	237,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,478.00000	1,666,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		927.00000	792,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.86600	6.96500		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,413.00000	4,696,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		272.00000	229,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,551.00000	4,837,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		253.00000	212,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,277.00000	4,557,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		294.00000	247,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.91800	7.02700		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,678.00000	3,926,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		757.00000	672,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,790.00000	4,041,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		721.00000	639,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,568.00000	3,812,000	4.31	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	02/08/2012	Bond Future	7.95	Put		795.00000	705,000	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			8.41300	8.51600			69,714,973.26	573	30,149.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,537.00000	5,451,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		104.00000	42,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,952.00000	5,881,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		76.00000	29,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,129.00000	5,023,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		143.00000	61,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		437.00000	227,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,611.00000	3,377,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,157.00000	3,285,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		141.00000	245,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,179.00000	1,523,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		600.00000	920,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,397.00000	1,954,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,077.00000	658,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,371.00000	6,313,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		53.00000	19,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		7,049.00000	6,085,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		13.00000	25,000	11.94	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.00	Call		69.00000	125,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		5,080.00000	4,160,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		267.00000	441,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,299.00000	2,497,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.49300	8.60000		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,474.00000	6,156,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,862.00000	1,549,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,772.00000	6,472,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,720.00000	1,425,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,184.00000	5,847,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,015.00000	1,683,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,995.00000	8,178,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		741.00000	919,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,125.00000	18,146,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		44.00000	60,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,989.00000	6,258,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,248.00000	1,512,000	13.00	0.00	0	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		33,461.00000	34,456,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,235.00000	106,230,000	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			8.56800	8.67900		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,269.00000	6,897,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,411.00000	3,026,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,532.00000	7,174,000	13.66	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	03/05/2012	Bond Future	9.05	Put		3,238.00000	2,867,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,010.00000	6,623,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,590.00000	3,190,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.64000	8.75400		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,517.00000	6,056,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,553.00000	5,070,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,742.00000	6,295,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,334.00000	4,865,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,297.00000	5,823,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,779.00000	5,284,000	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			214.93543	214.82564			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,826.00000	2,935,000		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		2,776.00000	2,885,000		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		2,876.00000	2,985,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future			241.26505	241.23038			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		2,730.00000	2,765,000		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		2,680.00000	2,715,000		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		2,780.00000	2,815,000		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			6.31700	6.39500		2.50	0.00	0	3,124.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,531.00000	4,758,000	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		4,668.00000	4,895,000	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		4,394.00000	4,620,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.36700	6.45300		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,680.00000	4,910,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,806.00000	5,036,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,554.00000	4,784,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.39500	6.49000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,155.00000	3,366,000	3.04	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	03/05/2012	Bond Future	7.75	Put		117.00000	95,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,261.00000	3,474,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		105.00000	84,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,049.00000	3,258,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		130.00000	105,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.40800	6.51300		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,460.00000	2,650,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		285.00000	240,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,549.00000	2,742,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		265.00000	224,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,372.00000	2,560,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		306.00000	259,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.15166	175.12397			0.00	0	33,766.00
R202	On	03/11/2011	Bond Future	0.50	Call		174,624.00000	174,652,000		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		174,574.00000	174,602,000		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		174,674.00000	174,702,000		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			175.00023	174.97229			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		2,028.00000	2,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		2,078.00000	2,050,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		1,978.00000	1,950,000		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			7.52000	7.61400		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,096.00000	4,542,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1.00000	1,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,320.00000	4,766,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,871.00000	4,316,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.61800	7.71700		7.00	0.00	0	150.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,854.00000	5,247,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		287.00000	229,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,042.00000	5,439,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		261.00000	207,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,668.00000	5,056,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		317.00000	253,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.70500	7.81000		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,761.00000	5,117,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		762.00000	659,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,922.00000	5,284,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		716.00000	619,000	7.46	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	03/05/2012	Bond Future	8.70	Call		4,601.00000	4,953,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		810.00000	703,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.78700	7.89800		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,101.00000	4,407,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,626.00000	1,467,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,236.00000	4,547,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,558.00000	1,405,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,969.00000	4,270,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,696.00000	1,533,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.79000	7.87800		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,570.00000	5,045,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,824.00000	5,299,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1.00000	0,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,316.00000	4,791,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2.00000	1,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.88400	7.97700		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,457.00000	5,884,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		294.00000	234,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,672.00000	6,104,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		265.00000	210,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,245.00000	5,666,000	8.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		326.00000	260,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.97100	8.06800		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,521.00000	4,874,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,154.00000	1,016,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,701.00000	5,060,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,093.00000	961,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,350.00000	4,696,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,225.00000	1,080,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.05500	8.15800		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,911.00000	4,215,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,262.00000	2,063,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,055.00000	4,365,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,168.00000	1,975,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,768.00000	4,066,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,358.00000	2,153,000	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			6.00300	6.07500		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,372.00000	3,520,000	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		3,471.00000	3,619,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		3,274.00000	3,422,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.02700	6.11000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,388.00000	3,540,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,475.00000	3,627,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,301.00000	3,452,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		3.00000	2,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.02000	6.11600		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,297.00000	2,434,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		107.00000	90,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,366.00000	2,504,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		99.00000	82,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,229.00000	2,364,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		117.00000	98,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.97400	6.08600		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,817.00000	1,940,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		233.00000	202,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,870.00000	1,995,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		219.00000	189,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,763.00000	1,885,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		246.00000	214,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			8.03400	8.11800		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,540.00000	4,009,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		18.00000	7,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,805.00000	4,278,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		12.00000	4,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,276.00000	3,741,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		27.00000	11,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,513.00000	1,151,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		259.00000	378,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		815.00000	1,080,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		633.00000	417,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,559.00000	1,933,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		247.00000	140,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,817.00000	4,339,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		2.00000	4,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,233.00000	1,811,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		104.00000	162,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,302.00000	966,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		337.00000	482,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,780.00000	2,175,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		188.00000	102,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.12700	8.21500		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,792.00000	5,187,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		562.00000	467,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,004.00000	5,406,000	10.03	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		512.00000	425,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,583.00000	4,971,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		615.00000	513,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.21600	8.30700		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,105.00000	4,423,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,754.00000	1,580,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,274.00000	4,599,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,663.00000	1,496,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,934.00000	4,245,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,845.00000	1,664,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.30200	8.39700		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,248.00000	4,550,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,423.00000	2,226,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,403.00000	4,711,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,323.00000	2,132,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,095.00000	4,392,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,525.00000	2,323,000	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			8.08300	8.17200		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,462.00000	3,988,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		30.00000	12,000	10.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		3,742.00000	4,273,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		20.00000	8,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,185.00000	3,703,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		43.00000	17,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,628.00000	1,218,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		264.00000	398,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		680.00000	437,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		850.00000	1,151,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,641.00000	2,065,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		267.00000	147,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,305.00000	4,843,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		9.00000	3,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.16800	8.26000		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,930.00000	5,366,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		666.00000	553,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,153.00000	5,597,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		610.00000	505,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,710.00000	5,138,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		726.00000	605,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.24800	8.34300		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,119.00000	5,512,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,408.00000	1,248,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,316.00000	5,716,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,331.00000	1,178,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,925.00000	5,311,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		1,490.00000	1,322,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.32400	8.42300		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,472.00000	4,811,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,644.00000	2,421,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,640.00000	4,986,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,537.00000	2,320,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,306.00000	4,639,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,755.00000	2,525,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.83100	8.94900		16.50	0.00	0	3,000.00
R209	On	03/11/2011	Bond Future	8.75	Call		448.00000	733,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,010.00000	1,375,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		567.00000	903,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,731.00000	1,148,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		348.00000	585,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,310.00000	1,628,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.90200	9.02300		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,770.00000	3,254,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,945.00000	2,499,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,959.00000	3,463,000	17.63	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	02/02/2012	Bond Future	9.05	Put		2,754.00000	2,328,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,587.00000	3,052,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,146.00000	2,681,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.96800	9.09300		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,508.00000	3,989,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,212.00000	3,744,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,689.00000	4,184,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,013.00000	3,559,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,333.00000	3,799,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,420.00000	3,937,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.03200	9.16000		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,077.00000	5,616,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,414.00000	3,994,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,269.00000	5,819,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,242.00000	3,833,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,889.00000	5,416,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,593.00000	4,161,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future			131.24337	131.22306			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		223.00000	243,000		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		173.00000	193,000		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		273.00000	293,000		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			113.28037	113.27440			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,024.00000	112,030,000		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		111,974.00000	111,980,000		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		112,074.00000	112,080,000		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			113.56713	113.56121			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,061.00000	3,067,000		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		3,011.00000	3,017,000		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		3,111.00000	3,117,000		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			109.64972	109.63423			0.00	0	2,677.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Call		107,134.00000	107,150,000		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		107,084.00000	107,100,000		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		107,184.00000	107,200,000		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			109.75388	109.73821			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,238.00000	1,254,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,188.00000	1,204,000		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		1,288.00000	1,304,000		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			8.84800	8.96100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,684.00000	789,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,280.00000	385,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,091.00000	1,195,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.93000	9.04600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	548,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		357.00000	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	02/02/2012	Bond Future	9.05	Call		31.00000	936,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	157,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		748.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.00200	9.12200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		967.00000	1,890,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,340.00000	2,263,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		591.00000	1,514,000		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			9.07100	9.19400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		419.00000	1,352,000		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		791.00000	1,724,000		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		45.00000	978,000		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			16,243.99000	16,301.41000			0.00	0	0.00

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future			1.26280	1.27230		23.83		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		1,754.00000	1,663,000	23.07		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		31.00000	35,000	23.07		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		1,291.00000	1,208,000	21.66		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		68.00000	80,000	21.66		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		2,236.00000	2,143,000	24.47		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		13.00000	15,000	24.47		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future			1.27930	1.28920		24.47		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Call		1,255.00000	1,186,000	22.63		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Put		363.00000	393,000	22.63		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Call		975.00000	918,000	23.43		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		583.00000	625,000	23.43		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,593.00000	1,514,000	21.82		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		201.00000	221,000	21.82		0.00	0	0.00

---

**Total for Derivatives :** **223,337,636.56**      **12,247**      **1,297,561.00**

---

**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A <sub>2</sub> 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			16,700,000,000.00	167,000	6,000,000.00
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
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
AB309L	On	03/01/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			5,490,000,000,000.00	54,900,000	303,200,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			15,400,000,000.00	154,000	1,154,000.00
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
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	1,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	6,000,000.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB035	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			0.00	0	2,500,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			15,100,000,000.00	151,000	17,651,000.00
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
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			15,100,000,000.00	151,000	151,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP50L	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51L	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
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	50,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	100,000,000.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,300,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
BIDC15	On	23/01/2012			100.00000	100.00000		61,412,600,000,000.00		614,126,000	500,000,000.00
BIDC16	On	17/04/2012			100.00000	100.00000		71,321,500,000,000.00		713,215,000	650,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	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
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			14,400,000,000.00	144,000	144,000.00
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			15,600,000,000.00	156,000	156,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

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

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	10,000,000.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	10,000,000.00
CLN221	On	20/10/2016			8.64500	8.64500		86,450,000,000.00	10,000,000	10,000,000	10,000,000.00
CLN222	On	20/10/2016			8.64500	8.64500		259,350,000,000.00	30,000,000	30,000,000	30,000,000.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			16,600,000,000.00	166,000	2,966,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	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		160,000,000,000.00	160,000,000.00	1,600,000	19,800,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	70,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		800,000,000,000.00	800,000,000.00	8,000,000	127,800,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		1,051,600,000,000.00	1,051,600,000.00	10,516,000	17,337,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
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
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	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
EQ161	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			933,000,000.00	9,330,000	59,908,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			38,480,000,000.00	4,160,000	299,160,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	382,980,600.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			23,550,000,000.00	3,000,000	199,001,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			7,735,500,000,000.00	1,031,400,000	1,081,101,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			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			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	104,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			0.00	0	600,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	14.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			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
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
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			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
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	2,700,000.00
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
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
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		8,280,000,000,000.00		82,800,000	86,400,000.00
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			0.00	0	22,600,000.00
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			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
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	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			16,000,000,000.00	160,000	160,000.00
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			100,000,000,000,000.00	1,000,000,000	500,000,000.00
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			800,000,000,000.00	8,000,000	4,000,000.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
IPL5	On	28/09/2015	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
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			16,400,000,000.00	164,000	29,564,000.00
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			320,000,000,000.00	3,200,000	1,600,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011			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			1,000,000,000,000.00	10,000,000	5,000,000.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
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	16,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			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			16,400,000,000.00	164,000	16,164,000.00

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			15,300,000,000.00	153,000	3,653,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			15,600,000,000.00	156,000	5,656,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			24,200,000,000,000.00	242,000,000	65,000,000.00
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			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		15,300,000,000.00		153,000	10,253,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,500,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,700,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		18,200,000,000,000.00		182,000,000	91,000,000.00
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
NCLN5	On	26/03/2013			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 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7-On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500		49,000,000,000.00		8,000,000	4,000,000.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		7,500,000,000,000.00		75,000,000	45,000,000.00
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	12,854,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	13,160,000.00
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		41,000,000,000,000.00		410,000,000	218,840,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			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
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			0.00	0	27,100,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	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
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	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
PR2C4I	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
PR2D4I	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
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.71000	6.79000		144,518,101,200,000.00	21,537,720,000		12,276,753,500.00
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			8.40000	8.50000		43,130,550,758,400.00	5,134,589,376		9,875,802,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.14000	0.18000		31,539,225,620.00	225,280,183		1,253,015,061.00
R197	On	07/12/2023	Spot Bond			2.50000	2.50000		662,938,750,000.00	265,175,500		262,829,116.00
R201	On	21/12/2014	Spot Bond			6.31000	6.38500		5,030,332,000,000.00	797,200,000		2,545,700,000.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000		578,802,600,000.00	216,780,000		1,207,303,000.00
R203	On	15/09/2017	Spot Bond			7.50500	7.59500		26,075,214,395,000.00	3,474,379,000		7,338,534,000.00
R204	On	21/12/2018	Spot Bond			7.77500	7.86000		14,555,033,250,000.00	1,872,030,000		4,075,710,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.00000	6.07000		37,232,400,000,000.00	6,205,400,000		6,901,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.02000	8.10000			21,474,076,112,000.00	2,677,565,600	7,682,200,000.00
R208	On	31/03/2021	Spot Bond			8.07000	8.15500			14,315,502,120,000.00	1,773,916,000	6,807,466,000.00
R209	On	31/03/2036	Spot Bond			8.82000	8.93500			106,919,232,840,000.00	12,122,362,000	9,506,550,000.00
R210	On	31/03/2028	Spot Bond			2.65000	2.65000			106,000,000,000.00	40,000,000	730,000,000.00
R211	On	31/01/2017	Spot Bond			1.38000	1.38000			408,480,000.00	296,000	789,148,000.00
R212	On	31/01/2022	Spot Bond			2.48000	2.48000			723,480,480,000.00	291,726,000	377,313,000.00
R213	On	28/02/2031	Spot Bond			8.83500	8.94500			23,084,088,000,000.00	2,612,800,000	1,831,401,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			16,612,700,000,000.00	2,555,800,000	3,448,240,000.00
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
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000		7,800,000,000,000.00	78,000,000	13,000,000.00	
RES06	On	18/10/2014	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
RMBI06	On	24/07/2038	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
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA058	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	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
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	46,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			16,500,000,000.00	165,000	5,565,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	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			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
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	700,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	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			1,600,000,000.00	16,000,000	8,000,000.00
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			16,000,000,000.00	160,000	160,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
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
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
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		400,000,000,000.00	4,000,000	1,000,000.00	
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000		52,400,000,000,000.00	524,000,000	262,000,000.00	
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	4,000,000.00
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			2,315,600,000,000.00	23,156,000	1,008,156,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			24,156,900,000,000.00	241,569,000	460,642,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			9,120,000,000,000.00	91,200,000	118,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	179,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			340,000,000,000.00	3,400,000	16,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			40,000,000,000.00	400,000	51,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			22,800,000,000,000.00	228,000,000	317,000,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>943,800,330,211,020.00</b>	<b>67,695,155,659</b>	<b>86,786,622,871.00</b>
<b>Grand Total:</b>							<b>943,800,553,548,657.00</b>	<b>17,695,167,906</b>	<b>86,787,920,432.00</b>