

# Daily MTM Report

Daily summary for: 30/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			8.13250	7.96410		27.07	314,369,920.00	38,656	309,667.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		784.00000	860,000	22.96	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		170.00000	78,000	22.96	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		751.00000	822,000	23.18	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		187.00000	90,000	23.18	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		818.00000	901,000	22.98	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		154.00000	69,000	22.98	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		50.00000	15,000	23.16	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,264.00000	1,397,000	23.16	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		489.00000	332,000	26.17	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		453.00000	464,000	26.17	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		84.00000	31,000	23.08	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,048.00000	1,163,000	23.08	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		138.00000	61,000	22.99	12,200.00	200	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		852.00000	943,000	22.99	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,827.00000	1,985,000	25.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		13.00000	3,000	25.67	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		224.00000	117,000	23.60	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		688.00000	749,000	23.60	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,539.00000	1,688,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		25.00000	6,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,586.00000	1,737,000	23.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		22.00000	5,000	23.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,730.00000	1,886,000	24.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		16.00000	4,000	24.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		435.00000	442,000	26.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		521.00000	360,000	26.47	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,023.00000	2,184,000	27.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		9.00000	2,000	27.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		719.00000	785,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		205.00000	103,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,309.00000	1,444,000	23.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		45.00000	12,000	23.17	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,220.00000	1,349,000	23.14	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		56.00000	17,000	23.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		492.00000	510,000	25.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		428.00000	278,000	25.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		581.00000	618,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		317.00000	186,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,176.00000	1,302,000	23.12	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		62.00000	20,000	23.12	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		1,682.00000	1,836,000	24.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		18.00000	4,000	24.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,633.00000	1,787,000	24.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		19.00000	5,000	24.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,974.00000	2,135,000	26.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		10.00000	3,000	26.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		535.00000	561,000	24.96	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		371.00000	229,000	24.96	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		632.00000	681,000	24.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		268.00000	149,000	24.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,400.00000	1,541,000	23.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		36.00000	9,000	23.21	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,122.00000	2,284,000	27.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		8.00000	2,000	27.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		513.00000	535,000	25.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		399.00000	253,000	25.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		124.00000	54,000	23.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		888.00000	986,000	23.01	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,446.00000	1,589,000	23.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		32.00000	7,000	23.22	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		341.00000	333,000	28.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		727.00000	551,000	28.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		385.00000	384,000	27.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		621.00000	452,000	27.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,876.00000	2,035,000	26.02	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		12.00000	3,000	26.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		925.00000	1,029,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		111.00000	47,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,132.00000	1,255,000	23.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		68.00000	23,000	23.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		965.00000	1,073,000	23.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		101.00000	41,000	23.04	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,354.00000	1,492,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		40.00000	10,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,779.00000	1,936,000	25.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		15.00000	4,000	25.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		355.00000	349,000	27.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		691.00000	517,000	27.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,492.00000	1,638,000	23.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		28.00000	6,000	23.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,090.00000	1,209,000	23.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		76.00000	27,000	23.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		606.00000	649,000	24.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		292.00000	167,000	24.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		328.00000	318,000	28.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		764.00000	586,000	28.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		370.00000	366,000	27.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		656.00000	484,000	27.61	48,400.00	100	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		557.00000	588,000	24.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		343.00000	206,000	24.66	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		1,006.00000	1,118,000	23.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		92.00000	36,000	23.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		417.00000	422,000	26.77	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		553.00000	390,000	26.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,925.00000	2,085,000	26.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		11.00000	3,000	26.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		472.00000	486,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		458.00000	304,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		658.00000	714,000	23.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		244.00000	132,000	23.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		401.00000	403,000	27.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		587.00000	421,000	27.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		252.00000	231,000	30.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		1,038.00000	849,000	30.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		1,079.00000	889,000	30.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		243.00000	221,000	30.61	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		54.00000	42,000	39.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,040.00000	2,860,000	39.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,957.00000	3,782,000	39.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		21.00000	14,000	39.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.22700	8.05630		25.80	6,293,655.00	765	40,387.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,192.00000	1,285,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		172.00000	94,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,154.00000	1,244,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		184.00000	103,000	22.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,230.00000	1,326,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		160.00000	85,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,219.00000	1,315,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		163.00000	88,000	22.44	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,107.00000	1,192,000	22.43	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		201.00000	115,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,035.00000	1,113,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		229.00000	136,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,378.00000	1,486,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		122.00000	59,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,071.00000	1,152,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		215.00000	125,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,418.00000	1,530,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		112.00000	53,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		858.00000	904,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		352.00000	227,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		677.00000	692,000	24.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		571.00000	415,000	24.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		943.00000	1,001,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		287.00000	174,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		555.00000	554,000	26.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		799.00000	627,000	26.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,460.00000	1,575,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		104.00000	48,000	22.45	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		539.00000	537,000	26.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		833.00000	660,000	26.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,337.00000	1,443,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		131.00000	66,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		659.00000	670,000	24.82	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		603.00000	443,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,144.00000	1,232,000	22.43	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		188.00000	105,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,502.00000	1,620,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		96.00000	43,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		914.00000	968,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		308.00000	191,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		587.00000	592,000	25.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		731.00000	565,000	25.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		717.00000	738,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		511.00000	361,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,181.00000	1,273,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		175.00000	96,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,544.00000	1,665,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		88.00000	38,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		738.00000	762,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		482.00000	335,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		641.00000	649,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		635.00000	472,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		697.00000	714,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		541.00000	387,000	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		604.00000	610,000	25.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		698.00000	533,000	25.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		973.00000	1,038,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		267.00000	161,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,003.00000	1,075,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		247.00000	148,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,297.00000	1,399,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		141.00000	72,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		782.00000	816,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		426.00000	289,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		622.00000	629,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		666.00000	502,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		885.00000	935,000	22.78	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		329.00000	208,000	22.78	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,720.00000	1,853,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		64.00000	26,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,951.00000	2,094,000	23.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		45.00000	17,000	23.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		831.00000	874,000	23.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		375.00000	247,000	23.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		571.00000	573,000	26.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		765.00000	596,000	26.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,904.00000	2,045,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		48.00000	18,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,258.00000	1,357,000	22.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		152.00000	80,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		759.00000	789,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		453.00000	312,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		524.00000	520,000	26.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		868.00000	693,000	26.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,674.00000	1,806,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		68.00000	29,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		805.00000	845,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		399.00000	268,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,587.00000	1,711,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		81.00000	34,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,630.00000	1,758,000	22.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		74.00000	31,000	22.62	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,765.00000	1,901,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		59.00000	24,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,998.00000	2,142,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		42.00000	15,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		510.00000	504,000	26.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		904.00000	727,000	26.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		496.00000	488,000	26.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		940.00000	761,000	26.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		423.00000	406,000	28.14	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,167.00000	979,000	28.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.31720	8.14410		25.40	191,295.60	23	22,538.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,185.00000	1,258,000	21.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		291.00000	191,000	21.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,153.00000	1,223,000	21.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		309.00000	206,000	21.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,219.00000	1,295,000	21.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		275.00000	178,000	21.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.40940	8.23300		25.22	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,364.00000	1,431,000	21.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		331.00000	222,000	21.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,332.00000	1,396,000	21.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		349.00000	237,000	21.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,396.00000	1,466,000	21.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		313.00000	207,000	21.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		369.00000	253,000	21.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,302.00000	1,362,000	21.66	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,507.00000	1,317,000	27.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		640.00000	626,000	27.18	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,009.00000	1,028,000	23.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		676.00000	519,000	23.37	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.50910	8.33310		25.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,244.00000	1,274,000	22.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		611.00000	465,000	22.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,222.00000	1,251,000	22.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		639.00000	492,000	22.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,266.00000	1,298,000	22.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		583.00000	439,000	22.55	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	14/12/2012	Foreign Exchange Future	8.00	Put		790.00000	633,000	23.94	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,123.00000	1,142,000	23.94	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,542.00000	1,360,000	26.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		775.00000	769,000	26.98	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.61820	8.44320		25.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,297.00000	1,321,000	23.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		804.00000	653,000	23.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,279.00000	1,301,000	24.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		836.00000	683,000	24.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,316.00000	1,341,000	23.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		773.00000	623,000	23.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,572.00000	1,400,000	26.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		915.00000	918,000	26.84	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,242.00000	1,263,000	24.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		899.00000	745,000	24.43	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.55550	9.38830		27.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,194.00000	2,240,000	26.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,306.00000	1,185,000	26.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,173.00000	2,224,000	26.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,335.00000	1,219,000	26.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,215.00000	2,256,000	25.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,277.00000	1,151,000	25.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		986.00000	865,000	24.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,374.00000	2,420,000	24.47	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.37080	10.20360		28.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,725.00000	2,790,000	27.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,721.00000	1,619,000	27.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,705.00000	2,772,000	27.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,751.00000	1,651,000	27.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,742.00000	2,808,000	27.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,688.00000	1,587,000	27.21	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.13250	7.96410		27.07	40,662.50	5	498.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			104,758.00000	116,315,000	23.08	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			8,348.00000	3,065,000	23.08	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			100,608.00000	111,789,000	23.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			9,198.00000	3,539,000	23.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			108,971.00000	120,894,000	23.09	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			7,561.00000	2,644,000	23.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.22700	8.05630		25.80	41,135.00	5	7.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			85,782.00000	90,424,000	22.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			35,152.00000	22,724,000	22.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			83,111.00000	87,398,000	23.13	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			37,481.00000	24,698,000	23.13	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			88,533.00000	93,544,000	22.78	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			32,903.00000	20,844,000	22.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.66080	12.48350		23.64	11,875,830.40	938	18,107.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call			1,073.00000	20.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put			240.00000	20.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call			1,039.00000	21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		256.00000	143,000	21.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1,107.00000	1,180,000	20.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		224.00000	119,000	20.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		754.00000	778,000	22.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		471.00000	317,000	22.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		1,327.00000	1,431,000	20.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		144.00000	70,000	20.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		913.00000	962,000	21.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		330.00000	201,000	21.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,007.00000	1,067,000	21.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		274.00000	156,000	21.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,040.00000	2,184,000	23.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		57.00000	23,000	23.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,855.00000	1,992,000	22.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		72.00000	31,000	22.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.79800	12.61870		22.69	5,183,190.00	405	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,519.00000	1,541,000	19.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		350.00000	193,000	19.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,487.00000	1,503,000	19.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		368.00000	205,000	19.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,552.00000	1,580,000	19.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		333.00000	182,000	19.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,454.00000	1,467,000	20.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		385.00000	219,000	20.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,244.00000	1,232,000	20.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		525.00000	334,000	20.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,838.00000	1,905,000	19.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		219.00000	107,000	19.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,302.00000	1,296,000	20.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		483.00000	298,000	20.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,047.00000	1,007,000	21.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		728.00000	509,000	21.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,586.00000	1,619,000	19.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		317.00000	171,000	19.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,914.00000	1,991,000	19.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		195.00000	93,000	19.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,361.00000	1,363,000	20.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		442.00000	265,000	20.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,764.00000	1,821,000	19.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		245.00000	123,000	19.86	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.92930	12.74820		23.81	0.00	0	2,627.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,529.00000	1,554,000	21.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		631.00000	475,000	21.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,502.00000	1,524,000	21.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		654.00000	495,000	21.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,556.00000	1,584,000	21.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		608.00000	455,000	21.82	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10580	0.10380		26.03	0.00	0	5,293.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,386.00000	2,584,000	26.18	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	0.08	Put		6.00000	4,000	26.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,435.00000	1,617,000	24.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		55.00000	37,000	24.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,382.00000	3,581,000	32.06	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	1,000	32.06	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10720	0.10510		25.82	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,659.00000	1,839,000	24.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		149.00000	119,000	24.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,007.00000	1,145,000	25.82	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		497.00000	425,000	25.82	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,538.00000	2,740,000	23.48	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		28.00000	20,000	23.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.91660	10.86360		23.12	25,544,844.00	2,340	27,567.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,188.00000	1,176,000	19.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		124.00000	59,000	19.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,150.00000	1,134,000	20.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		136.00000	67,000	20.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,227.00000	1,221,000	20.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		113.00000	54,000	20.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,039.00000	1,013,000	20.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		175.00000	96,000	20.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,400.00000	1,405,000	20.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		86.00000	38,000	20.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,624.00000	1,641,000	21.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		60.00000	24,000	21.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,533.00000	1,546,000	21.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		69.00000	29,000	21.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		303.00000	237,000	26.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,189.00000	1,070,000	26.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,075.00000	1,052,000	20.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		161.00000	85,000	20.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		335.00000	267,000	25.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,071.00000	950,000	25.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,444.00000	1,452,000	20.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		80.00000	35,000	20.91	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		509.00000	440,000	23.50	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		645.00000	523,000	23.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		871.00000	828,000	20.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		257.00000	161,000	20.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		324.00000	257,000	25.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,110.00000	990,000	25.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		811.00000	761,000	21.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		297.00000	194,000	21.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,004.00000	974,000	20.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		190.00000	107,000	20.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,356.00000	1,358,000	20.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		92.00000	41,000	20.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		442.00000	372,000	24.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		778.00000	655,000	24.26	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		936.00000	899,000	20.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		222.00000	132,000	20.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		970.00000	936,000	20.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		206.00000	119,000	20.55	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		276.00000	177,000	20.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		840.00000	794,000	20.97	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		528.00000	459,000	23.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		614.00000	492,000	23.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,311.00000	1,194,000	26.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		275.00000	211,000	26.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.04360	10.98810		22.39	3,313,080.00	300	9,976.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,217.00000	1,166,000	19.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		329.00000	222,000	19.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,185.00000	1,133,000	20.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		347.00000	239,000	20.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,248.00000	1,201,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		310.00000	207,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,033.00000	2,039,000	20.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		95.00000	45,000	20.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,124.00000	1,068,000	20.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		386.00000	274,000	20.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,422.00000	1,389,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		234.00000	145,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,077.00000	2,085,000	20.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		89.00000	41,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,348.00000	1,310,000	19.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		260.00000	166,000	19.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		937.00000	867,000	20.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		549.00000	423,000	20.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		869.00000	795,000	21.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		631.00000	501,000	21.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,095.00000	1,036,000	20.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		407.00000	292,000	20.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		731.00000	653,000	22.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		843.00000	709,000	22.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		599.00000	521,000	23.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,111.00000	977,000	23.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		807.00000	731,000	21.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		719.00000	587,000	21.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		532.00000	455,000	24.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,294.00000	1,161,000	24.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		787.00000	710,000	22.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		749.00000	616,000	22.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,615.00000	1,596,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		177.00000	102,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		661.00000	582,000	23.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		973.00000	838,000	23.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.16470	11.10590		22.06	1,116,470.00	100	14,119.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,238.00000	1,178,000	20.14	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		532.00000	413,000	20.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,212.00000	1,150,000	20.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		556.00000	435,000	20.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,266.00000	1,206,000	20.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		510.00000	391,000	20.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.28880	11.22480		21.95	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,259.00000	1,214,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		760.00000	651,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,233.00000	1,187,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		784.00000	674,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,286.00000	1,243,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		737.00000	630,000	21.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			396.21500	398.61900			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			401.90500	404.34400			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			363.32600	365.37900			0.00	0	1,653.00
ALBI	On	02/02/2012	Index Future			368.54300	370.62600			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.06880	7.90230		28.69	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,212.00000	1,370,000	29.38	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		10.00000	1,000	29.38	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		1,163.00000	1,320,000	28.89	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		11.00000	1,000	28.89	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,261.00000	1,420,000	29.88	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		9.00000	1,000	29.88	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		20.00000	3,000	26.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	24/10/2011	Can-Do Future	7.00	Call		922.00000	1,072,000	26.41	0.00	0	14,286.00
ANY DAO	24/10/2011	Can-Do Future	7.40	Put		76.00000	19,000	24.53	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	7.40	Call		578.00000	688,000	24.53	0.00	0	6,757.00
ANY DAO	24/10/2011	Can-Do Future	8.75	Put		941.00000	756,000	35.01	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	8.75	Call		93.00000	75,000	35.01	0.00	0	11,429.00
ANY DAO	24/10/2011	Can-Do Future	8.50	Put		725.00000	544,000	32.69	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	8.50	Call		127.00000	113,000	32.69	0.00	0	10,457.00
ANY DAO	24/10/2011	Can-Do Future	9.00	Put		1,166.00000	982,000	37.21	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	9.00	Call		68.00000	51,000	37.21	0.00	0	11,111.00
ANY DAO	20/10/2011	Any day expiry			8.06400	7.89770		29.27	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.75	Call		338.00000	393,000	26.80	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.75	Put		190.00000	79,000	26.80	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.80	Call		314.00000	360,000	27.21	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.80	Put		216.00000	96,000	27.21	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.70	Call		365.00000	428,000	26.39	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.70	Put		167.00000	64,000	26.39	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future			7.83310	7.74920		21.41	1,566,620.00	200	10,759.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.65	Call		1,138.00000	1,205,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.65	Put		39.00000	22,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.70	Call		1,087.00000	1,154,000	22.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.70	Put		38.00000	21,000	22.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.60	Call		1,183.00000	1,251,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.60	Put		34.00000	18,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	7.50	Call		469.00000	496,000	21.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		220.00000	163,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		598.00000	636,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		149.00000	103,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.85090	7.76630		20.84	0.00	0	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		759.00000	790,000	20.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		243.00000	189,000	20.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		727.00000	756,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		261.00000	205,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		792.00000	825,000	20.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		226.00000	174,000	20.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		665.00000	689,000	20.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		299.00000	238,000	20.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		971.00000	1,015,000	20.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		155.00000	114,000	20.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		484.00000	494,000	20.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		468.00000	393,000	20.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		637.00000	657,000	20.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		321.00000	256,000	20.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		934.00000	975,000	20.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		168.00000	124,000	20.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,605.00000	1,676,000	21.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		39.00000	25,000	21.79	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.87240	7.78620		20.55	0.00	0	6,090.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		636.00000	652,000	20.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		500.00000	430,000	20.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		613.00000	627,000	20.40	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		527.00000	455,000	20.40	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		660.00000	677,000	20.29	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		474.00000	405,000	20.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.78040	8.69470		12.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,775.00000	1,784,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		380.00000	304,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,736.00000	1,744,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		391.00000	314,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,814.00000	1,824,000	13.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		369.00000	294,000	13.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.79280	7.70500		19.74	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		591.00000	619,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		136.00000	76,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		556.00000	581,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		151.00000	88,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		627.00000	659,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		122.00000	66,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		357.00000	357,000	19.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		302.00000	214,000	19.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		954.00000	1,013,000	19.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		49.00000	20,000	19.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		382.00000	384,000	19.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		277.00000	191,000	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
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		909.00000	966,000	19.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		54.00000	23,000	19.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		493.00000	508,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		188.00000	115,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		865.00000	920,000	19.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		60.00000	27,000	19.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		463.00000	475,000	18.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		208.00000	132,000	18.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.87360	7.78360		18.97	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		564.00000	570,000	18.39	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		330.00000	246,000	18.39	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		538.00000	542,000	18.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		354.00000	268,000	18.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		590.00000	599,000	18.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		306.00000	225,000	18.29	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.06920	0.06120			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.09530	0.08020			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.13430	0.14150			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.48300	0.41960			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.13480	0.17580			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.15210	0.15990			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			8.98180	8.92690		25.51	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		824.00000	806,000	22.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		197.00000	124,000	22.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		792.00000	771,000	23.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		215.00000	139,000	23.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		858.00000	843,000	22.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		181.00000	111,000	22.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		702.00000	673,000	23.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		275.00000	191,000	23.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		927.00000	919,000	22.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		150.00000	87,000	22.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,122.00000	1,129,000	22.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		95.00000	47,000	22.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		675.00000	643,000	23.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		298.00000	211,000	23.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		512.00000	468,000	25.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		485.00000	386,000	25.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		348.00000	298,000	27.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		821.00000	716,000	27.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		421.00000	373,000	26.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		644.00000	541,000	26.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		730.00000	703,000	23.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		253.00000	171,000	23.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,038.00000	1,040,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		111.00000	58,000	22.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,252.00000	1,267,000	22.97	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		75.00000	35,000	22.97	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		554.00000	513,000	25.03	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		427.00000	331,000	25.03	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,340.00000	1,360,000	23.31	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		63.00000	28,000	23.31	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		600.00000	561,000	24.55	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		373.00000	279,000	24.55	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		492.00000	447,000	25.75	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		515.00000	415,000	25.75	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		649.00000	615,000	24.07	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		322.00000	233,000	24.07	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		335.00000	286,000	28.16	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		858.00000	754,000	28.16	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		405.00000	356,000	26.95	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		678.00000	574,000	26.95	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			9.10710	9.05140		24.96	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		887.00000	847,000	23.09	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		436.00000	340,000	23.09	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		863.00000	820,000	23.21	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		462.00000	363,000	23.21	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		914.00000	875,000	22.96	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		413.00000	318,000	22.96	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			364.52000	366.50900			0.00	0	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		95,090.00000	75,200,000		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		94,990.00000	75,100,000		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		95,190.00000	75,300,000		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			369.75500	371.77300			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		27,730.00000	7,550,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		27,630.00000	7,450,000		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		27,830.00000	7,650,000		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			160.46700	160.43300			0.00	0	85.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			162.77100	162.73700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			438.81700	438.76600			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.55000	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.44000	5.43000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.36000	5.33000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.35000	5.30000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.34000	5.28000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.34000	5.28000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.40000	5.32000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.56000	5.47000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.79000	5.69000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.09000	5.98000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.39000	6.27000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.68000	6.55000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			356.58800	358.97600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			361.70900	364.13200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			7.02000	6.91300		4.00	68,553,705.45	555	13,649.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,923.00000	4,520,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	1,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,102.00000	4,699,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	1,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,744.00000	4,341,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	2,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,539.00000	1,875,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		157.00000	90,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		475.00000	653,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		803.00000	578,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,041.00000	779,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		337.00000	478,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,425.00000	2,052,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		48.00000	78,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.12700	7.01000		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,207.00000	4,822,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		95.00000	122,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,363.00000	4,976,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		85.00000	109,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,051.00000	4,669,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		106.00000	136,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		610.00000	489,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,246.00000	2,537,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,820.00000	4,183,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Call		191.00000	142,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,353.00000	1,143,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,212.00000	1,414,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.22000	7.09200		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,103.00000	3,759,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		380.00000	455,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,235.00000	3,887,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		355.00000	426,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,972.00000	3,632,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		407.00000	486,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.29900	7.15900		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,439.00000	3,143,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		920.00000	1,048,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,546.00000	3,246,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		879.00000	1,003,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,333.00000	3,041,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		961.00000	1,094,000	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			8.63200	8.54200		12.00	23,083,820.97	193	26,062.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,630.00000	3,937,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		442.00000	590,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		5,000.00000	4,287,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		368.00000	496,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,270.00000	3,599,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		528.00000	698,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,014.00000	1,294,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,944.00000	2,383,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,692.00000	5,387,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		432.00000	286,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,875.00000	3,426,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,052.00000	762,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,856.00000	1,429,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,781.00000	2,195,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,378.00000	4,646,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		305.00000	414,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		7,391.00000	8,186,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		110.00000	64,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		284.00000	181,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		5,539.00000	6,277,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		633.00000	436,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,910.00000	4,554,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.72000	8.62600		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,578.00000	5,012,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,206.00000	2,501,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,867.00000	5,285,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,055.00000	2,334,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Call		5,297.00000	4,747,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,367.00000	2,679,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,375.00000	10,077,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		881.00000	722,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,392.00000	20,234,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		71.00000	52,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,395.00000	8,027,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,414.00000	1,185,000	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		33,221.00000	32,360,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,995.00000	104,134,000	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			8.80200	8.70600		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,334.00000	5,813,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,720.00000	4,062,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,593.00000	6,060,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,543.00000	3,873,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,080.00000	5,571,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,905.00000	4,259,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.88000	8.78000		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,575.00000	5,120,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,842.00000	6,269,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,798.00000	5,332,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,621.00000	6,037,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,358.00000	4,914,000	13.48	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Put		6,071.00000	6,510,000	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			214.31837	214.32034			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,320.00000	2,318,000		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		2,270.00000	2,268,000		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		2,370.00000	2,368,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.16045	242.14892			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,649.00000	3,660,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		3,599.00000	3,610,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		3,699.00000	3,710,000		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			6.64200	6.53400		2.50	0.00	0	3,090.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		4,129.00000	3,818,000	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		4,266.00000	3,955,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,991.00000	3,680,000	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			6.72300	6.60400		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,282.00000	3,970,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		7.00000	12,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,407.00000	4,094,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		6.00000	9,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,157.00000	3,845,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		9.00000	13,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.79000	6.65800		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,817.00000	2,545,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		191.00000	241,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,918.00000	2,642,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		174.00000	219,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,715.00000	2,447,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		207.00000	261,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.84000	6.69300		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,172.00000	1,932,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		398.00000	484,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,256.00000	2,011,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		373.00000	454,000	2.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		2,090.00000	1,854,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		425.00000	515,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			178.60319	178.59420			421,503,528.40	2,360	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,094.00000	178,103,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		178,044.00000	178,053,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		178,144.00000	178,153,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			178.50505	178.49607			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,496.00000	1,505,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		1,446.00000	1,455,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		1,546.00000	1,555,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.84000	7.73400		6.50	3,093,074.10	30	2,122.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,574.00000	3,103,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		46.00000	72,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,789.00000	3,313,000	6.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		36.00000	57,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,361.00000	2,896,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		59.00000	91,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.95600	7.84300		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,459.00000	4,045,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		463.00000	558,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,636.00000	4,216,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		426.00000	514,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,284.00000	3,877,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		503.00000	605,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.06300	7.94400		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,406.00000	4,033,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		989.00000	1,130,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,559.00000	4,180,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		935.00000	1,070,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,255.00000	3,888,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,046.00000	1,193,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.16300	8.03700		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,815.00000	3,495,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,918.00000	2,119,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,942.00000	3,616,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,843.00000	2,037,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,689.00000	3,375,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,995.00000	2,201,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.07300	7.96700		7.50	3,079,691.70	30	3,182.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,141.00000	3,604,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		51.00000	80,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,384.00000	3,842,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		40.00000	64,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,900.00000	3,370,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		65.00000	101,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.18000	8.07000		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,134.00000	4,662,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		454.00000	551,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,339.00000	4,860,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		415.00000	505,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,931.00000	4,467,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		496.00000	600,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.28200	8.16600		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,280.00000	3,888,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,406.00000	1,593,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,452.00000	4,053,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,337.00000	1,517,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,117.00000	3,733,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,485.00000	1,680,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.37900	8.25700		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,724.00000	3,389,000	8.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		2,556.00000	2,810,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,862.00000	3,520,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,456.00000	2,702,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,588.00000	3,260,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,659.00000	2,919,000	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			6.32500	6.21600		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,083.00000	2,860,000	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		3,181.00000	2,958,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,984.00000	2,761,000	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			6.39400	6.26900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,104.00000	2,880,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		9.00000	12,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,190.00000	2,966,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		7.00000	11,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,018.00000	2,795,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		10.00000	15,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.44600	6.30100		2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,061.00000	1,869,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		168.00000	207,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,127.00000	1,932,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		156.00000	192,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,997.00000	1,807,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		182.00000	223,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.46500	6.29400		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,617.00000	1,446,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		319.00000	381,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,667.00000	1,494,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		301.00000	362,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,566.00000	1,398,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		335.00000	401,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.29700	8.19100		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,270.00000	2,748,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		164.00000	241,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,511.00000	2,977,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		133.00000	198,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,034.00000	2,525,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		200.00000	290,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,098.00000	2,547,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		428.00000	278,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		950.00000	680,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		1,183.00000	1,512,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,572.00000	1,201,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		675.00000	903,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,256.00000	5,842,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		25.00000	12,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,784.00000	3,289,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		239.00000	145,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,890.00000	2,317,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		510.00000	338,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,755.00000	1,360,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		578.00000	782,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.40100	8.29000		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,592.00000	4,127,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		776.00000	921,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,793.00000	4,320,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		716.00000	853,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,394.00000	3,938,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		841.00000	994,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.50100	8.38600		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,961.00000	3,584,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,035.00000	2,272,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,123.00000	3,738,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,936.00000	2,165,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,796.00000	3,427,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,132.00000	2,377,000	9.88	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.59800	8.47700		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,102.00000	3,740,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,694.00000	2,959,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,252.00000	3,882,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,589.00000	2,847,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,956.00000	3,600,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,804.00000	3,075,000	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			8.32800	8.23300		9.75	13,584,627.00	150	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,270.00000	2,778,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		208.00000	289,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,522.00000	3,018,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		171.00000	240,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,023.00000	2,546,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		251.00000	347,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,194.00000	2,617,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		460.00000	310,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,227.00000	1,534,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,027.00000	761,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,702.00000	1,339,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		698.00000	908,000	10.09	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		4,039.00000	3,515,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		113.00000	162,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.42300	8.32400		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,778.00000	4,338,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		893.00000	1,036,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,991.00000	4,543,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		827.00000	962,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,568.00000	4,137,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		963.00000	1,115,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.51200	8.40900		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,974.00000	4,570,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,645.00000	1,833,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,164.00000	4,752,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,561.00000	1,740,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,786.00000	4,390,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,732.00000	1,928,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.59700	8.48900		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,361.00000	4,010,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,906.00000	3,161,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,524.00000	4,166,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,794.00000	3,041,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,201.00000	3,857,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,022.00000	3,284,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.95700	8.86600		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,143.00000	853,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,060.00000	2,476,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,311.00000	992,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,830.00000	2,218,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		989.00000	727,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,306.00000	2,751,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.03100	8.93800		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,357.00000	2,969,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,881.00000	3,205,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,559.00000	3,158,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,703.00000	3,014,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,161.00000	2,788,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,068.00000	3,408,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.10100	9.00500		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,029.00000	3,649,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,067.00000	4,413,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,220.00000	3,829,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,878.00000	4,213,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,844.00000	3,474,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		4,265.00000	4,621,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.16600	9.06800		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,619.00000	5,197,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,269.00000	4,579,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,818.00000	5,388,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,104.00000	4,406,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,422.00000	5,010,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,439.00000	4,759,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			133.22787	133.22133			19,984,180.50	150	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		2,221.00000	2,228,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		2,171.00000	2,178,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		2,271.00000	2,278,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.96067	112.95846			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		111,708.00000	111,711,000		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		111,658.00000	111,661,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,758.00000	111,761,000		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			113.24521	113.24308			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,743.00000	2,745,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,693.00000	2,695,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,793.00000	2,795,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			110.04053	109.74117			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,241.00000	107,541,000		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		107,191.00000	107,491,000		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		107,291.00000	107,591,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.15256	109.84900			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,349.00000	1,653,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		1,299.00000	1,603,000		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		1,399.00000	1,703,000		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			8.98100	8.88000			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		1,044.00000	1,841,000		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		640.00000	1,437,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,450.00000	2,248,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.06600	8.96300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		289.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	511,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		677.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	124,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		102.00000	902,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.14200	9.03600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,627.00000	815,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,000.00000	1,188,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		1,251.00000	439,000		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			9.21400	9.10400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,100.00000	269,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,472.00000	641,000		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		726.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	105,000		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			16,195.29000	15,966.74000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.27450	1.24500		26.63	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,596.00000	1,817,000	25.26	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		146.00000	72,000	25.26	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,220.00000	1,395,000	25.13	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		270.00000	150,000	25.13	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,020.00000	2,275,000	25.39	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		70.00000	30,000	25.39	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.29110	1.26150		25.97	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> 19/03/2012 Foreign Exchange Future	1.20	Call		1,244.00000	1,371,000	24.68		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Put		629.00000	460,000	24.68		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Call		1,012.00000	1,094,000	25.21		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		897.00000	683,000	25.21		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,536.00000	1,698,000	24.15		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		421.00000	287,000	24.15		0.00	0	0.00
<b>Total for Derivatives :</b>								<b>922,479,930.62</b>	<b>47,505</b>	<b>1 287 286.00</b>

### i-Bonds

1BG4A <sub>On</sub> 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A <sub>On</sub> 21/03/2012 Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B <sub>On</sub> 21/03/2012 Spot Bond			6.02000	6.02000				0.00	0	0.00
1BG4C <sub>On</sub> 21/03/2012 Spot Bond			6.32000	6.32000				0.00	0	0.00
1BG4D <sub>On</sub> 21/03/2012 Spot Bond			7.35000	7.35000				0.00	0	0.00
1BG4E <sub>On</sub> 21/03/2012 Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F <sub>On</sub> 21/03/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02 <sub>On</sub> 28/03/2016 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03 <sub>On</sub> 11/05/2015 Spot Bond			100.00000	100.00000				0.00	0	386,200.00
AA384L <sub>On</sub> 09/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L <sub>On</sub> 21/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			135,200,000,000.00	1,352,000	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
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			56,003,300,000,000.00	560,033,000	560,033,000.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP3	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		2,700,000,000.00		27,000	1,027,800.00
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
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	995,000.00
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			2,000,000,000,000.00	20,000,000	10,000,000.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	15,026,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			65,700,000,000.00	657,000	10,707,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			41,000,000,000.00	410,000	8,418,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	4,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
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
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			50,400,000,000.00	504,000	3,574,000.00
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			16,000,000,000.00	160,000	25,928,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,000.00
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
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			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
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311BOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311DOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	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
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		64,100,000,000.00		641,000	4,504,000.00
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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			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
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			35,600,000,000.00	356,000	258,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000.00
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			23,700,000,000.00	237,000	173,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

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

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



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			28,400,000,000.00	284,000	3,566,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			141,000,000,000.00	1,410,000	78,351,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,044,400,000,000.00	50,444,000	177,869,500.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	678,800.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000		18,600,000,000,000.00		186,000,000	124,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			201,300,000,000.00	2,013,000	150,000,000.00
ES18	On	20/04/2018			9.25000	9.25000			6,965,250,000.00	753,000	283,007,000.00
ES23	On	25/01/2023			10.00000	10.00000			350,000,000.00	35,000	370,020,000.00
ES26	On	02/04/2026			7.85000	7.85000			26,517,300,000.00	3,378,000	329,041,000.00
ES33	On	15/09/2033			7.50000	7.50000			545,662,500,000.00	72,755,000	254,057,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			84,000,000,000.00	840,000	15,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
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
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,500,000,000,000.00	25,000,000.00	25,000,000	25,000,000.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	16,800,000.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			21,000,000,000.00	210,000	3,904,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			80,700,000,000.00	807,000	227,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			2,500,000,000,000.00	25,000,000	5,000,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	79.00
GPT09	On	29/10/2011	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
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRB84	On	26/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD15	On	11/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD16	On	18/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD16	On	07/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD16	On	16/11/2011	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
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		194,000,000,000.00		1,940,000	1,735,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			112,800,000,000.00	1,128,000	28,077,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			34,400,000,000.00	344,000	17,643,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,600,000,000.00	16,000	16,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
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
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
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			16,700,000,000.00	167,000	521,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			88,200,000,000.00	882,000	31,193,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	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
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259		12,391,166,340,000.00		126,000,000	33,000,000.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000		3,200,000,000,000.00	32,000,000.00	32,000,000	32,000,000.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA213	On	29/03/2012	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
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	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	12,240,746.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000		71,494,600,000,000.00	714,946,000	500,000,000.00	
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			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		4,500,000,000.00		45,000	15,961,000.00
MTN02	On	13/07/2014			100.00000	100.00000		129,700,000,000.00		1,297,000	5,408,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		41,900,000,000.00		419,000	5,807,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			111,300,000,000.00	1,113,000	5,495,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			36,400,000,000.00	364,000	6,834,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			120,900,000,000.00	1,209,000	12,494,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000		1,000,000,000,000.00	10,000,000	5,000,000.00	
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		78,800,000,000.00	788,000	5,546,000.00	
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	14,000,000.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		51,600,000,000.00		516,000	11,009,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			10,000,000,000,000.00	100,000,000	56,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	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
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			133,600,000,000.00	1,336,000	34,383,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.98500	6.88000		184,502,928,555,000.00	26,414,163,000	13,734,217,646.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.60000	8.51000		49,357,816,600,000.00	5,739,281,000	9,813,629,500.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.36000	0.36000			166,093,200,000.00	461,370,000	3,400,601,030.00
R197	On	07/12/2023	Spot Bond			2.45000	2.45000			372,047,200,000.00	151,856,000	544,869,467.00
R201	On	21/12/2014	Spot Bond			6.61500	6.51000			596,520,855,000.00	90,177,000	2,105,791,000.00
R202	On	07/12/2033	Spot Bond			2.54000	2.54000			1,043,938,069,600.00	410,999,240	2,298,236,530.00
R203	On	15/09/2017	Spot Bond			7.80000	7.69500			34,954,857,600,000.00	4,481,392,000	7,177,499,000.00
R204	On	21/12/2018	Spot Bond			8.03500	7.93000			32,677,300,450,000.00	4,066,870,000	4,248,258,587.00
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			6.30500	6.20000			23,794,861,935,000.00	3,773,967,000	5,471,656,000.00
R207	On	15/01/2020	Spot Bond			8.26000	8.15500			21,449,292,116,000.00	2,596,766,600	7,501,315,000.00
R208	On	31/03/2021	Spot Bond			8.29500	8.20000			41,835,542,175,000.00	5,043,465,000	6,897,334,000.00
R209	On	31/03/2036	Spot Bond			8.93000	8.84000			36,523,458,890,000.00	4,089,973,000	9,622,518,000.00
R210	On	31/03/2028	Spot Bond			2.53000	2.53000			1,189,100,000,000.00	470,000,000	595,004,906.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			5,577,000,000.00	3,900,000	753,004,927.00
R212	On	31/01/2022	Spot Bond			2.43000	2.46000			1,052,011,399,860.00	432,926,502	3,761,738,475.00
R213	On	28/02/2031	Spot Bond			8.95000	8.85000			18,337,091,150,000.00	2,048,837,000	1,256,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			17,465,695,000,000.00	2,687,030,000	3,074,029,000.00
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
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000				0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	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
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			44,800,000,000.00	448,000	17,798,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			73,100,000,000.00	731,000	3,667,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			29,300,000,000.00	293,000	3,869,000.00
SBK11	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	90,000,000.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			44,500,000,000.00	445,000	323,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			39,400,000,000.00	394,000	2,820,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
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	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
SYN844	On	19/10/2011	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
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000		3,200,000,000,000.00		32,000,000	16,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	936,000.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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		40,000,000,000.00		400,000	4,005,000.00
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		1,381,000,000,000.00		13,810,000	1,022,420,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			21,554,540,000,000.00	215,545,400	414,212,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	118,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	147,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			367,600,000,000.00	3,676,000	24,023,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			41,400,000,000.00	414,000	51,346,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

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**Total for j-Bonds :** **681,204,033,585,460.00** **65,194,986,742** **89 960 673 173.00**

**Grand Total:** **681,204,956,065,391.00** **65,195,034,247** **89 961 960 459.00**