



# Daily MTM Report

Daily summary for: 14/11/2011

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			8.01510	7.92790		22.91	89,801,180.40	11,204	245,089.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		610.00000	684,000	20.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		32.00000	19,000	20.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		568.00000	639,000	20.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		40.00000	24,000	20.38	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		654.00000	730,000	20.34	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		26.00000	15,000	20.34	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		3.00000	2,000	23.63	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,181.00000	1,267,000	23.63	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		282.00000	219,000	22.91	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		210.00000	234,000	22.91	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		7.00000	4,000	21.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		935.00000	1,019,000	21.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		21.00000	11,000	20.32	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		699.00000	776,000	20.32	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,778.00000	1,865,000	28.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	28.01	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		59.00000	37,000	20.43	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		487.00000	552,000	20.43	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,479.00000	1,566,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,529.00000	1,616,000	26.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,678.00000	1,765,000	27.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		193.00000	214,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		315.00000	249,000	23.33	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,978.00000	2,065,000	29.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		527.00000	595,000	20.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		49.00000	30,000	20.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,230.00000	1,317,000	24.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	24.01	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,131.00000	1,217,000	23.26	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	2,000	23.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		249.00000	282,000	22.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		221.00000	167,000	22.30	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		353.00000	400,000	21.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		125.00000	85,000	21.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,082.00000	1,168,000	22.89	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	3,000	22.89	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		1,628.00000	1,715,000	26.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,579.00000	1,666,000	26.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	1,000	26.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,928.00000	2,015,000	29.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		297.00000	337,000	21.69	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		169.00000	122,000	21.69	136,640.00	1,120	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		416.00000	471,000	20.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		88.00000	56,000	20.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,330.00000	1,416,000	24.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	1,000	24.75	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,078.00000	2,165,000	30.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		272.00000	308,000	22.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		194.00000	143,000	22.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		16.00000	9,000	20.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		744.00000	824,000	20.29	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,379.00000	1,466,000	25.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	25.12	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		118.00000	127,000	25.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		540.00000	462,000	25.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		150.00000	165,000	24.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		422.00000	350,000	24.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,828.00000	1,915,000	28.37	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		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		791.00000	872,000	20.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		13.00000	7,000	20.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,033.00000	1,118,000	22.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	3,000	22.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		838.00000	921,000	21.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		10.00000	6,000	21.03	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,280.00000	1,366,000	24.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	24.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,728.00000	1,815,000	27.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		127.00000	138,000	25.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		499.00000	423,000	25.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,429.00000	1,516,000	25.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		984.00000	1,069,000	22.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		6.00000	4,000	22.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		383.00000	434,000	20.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		105.00000	69,000	20.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		109.00000	117,000	26.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		581.00000	502,000	26.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		138.00000	151,000	25.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		460.00000	386,000	25.00	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		324.00000	367,000	21.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		146.00000	102,000	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		886.00000	970,000	21.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		8.00000	5,000	21.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		177.00000	196,000	23.74	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		349.00000	281,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,878.00000	1,965,000	28.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		229.00000	257,000	22.60	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		251.00000	192,000	22.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		450.00000	511,000	20.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		72.00000	46,000	20.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		163.00000	180,000	24.16	345,600.00	1,920	1,060.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		385.00000	315,000	24.16	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		65.00000	68,000	29.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		887.00000	803,000	29.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		932.00000	848,000	29.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		60.00000	63,000	29.79	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		3.00000	3,000	40.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,025.00000	2,938,000	40.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,972.00000	3,885,000	40.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		797.00000	714,000	28.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		75.00000	79,000	28.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		665.00000	584,000	27.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		93.00000	99,000	27.13	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.11530	8.02710		23.19	3,213,658.80	396	45,725.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,057.00000	1,131,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		66.00000	52,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,014.00000	1,088,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		73.00000	59,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,100.00000	1,176,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		59.00000	47,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,088.00000	1,163,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		61.00000	48,000	20.47	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		961.00000	1,032,000	20.30	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		84.00000	67,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		882.00000	948,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		105.00000	83,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,266.00000	1,345,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		39.00000	30,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		920.00000	990,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		93.00000	75,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,311.00000	1,391,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		34.00000	26,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		677.00000	729,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		200.00000	164,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		478.00000	510,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		401.00000	345,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		775.00000	833,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		148.00000	118,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		355.00000	377,000	24.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		628.00000	562,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,357.00000	1,438,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		30.00000	23,000	20.82	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		340.00000	361,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		663.00000	596,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,220.00000	1,299,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		43.00000	34,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		458.00000	488,000	22.70	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		431.00000	373,000	22.70	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,003.00000	1,075,000	20.36	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		76.00000	60,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,404.00000	1,485,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		27.00000	20,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		741.00000	797,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		164.00000	132,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		386.00000	411,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		559.00000	496,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		521.00000	557,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		344.00000	292,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,045.00000	1,119,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		68.00000	54,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,450.00000	1,533,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		23.00000	18,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		544.00000	582,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		317.00000	267,000	21.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		439.00000	468,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		462.00000	403,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		499.00000	533,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		372.00000	318,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		403.00000	429,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		526.00000	464,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		809.00000	870,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		132.00000	105,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		845.00000	907,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		118.00000	92,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,176.00000	1,253,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		49.00000	38,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		593.00000	635,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		266.00000	220,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		420.00000	448,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		493.00000	433,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		708.00000	763,000	20.67	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		181.00000	148,000	20.67	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,641.00000	1,726,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		14.00000	11,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,885.00000	1,971,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		8.00000	6,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		646.00000	696,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		219.00000	181,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		370.00000	393,000	23.88	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	8.25	Put		593.00000	528,000	23.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,836.00000	1,922,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		9.00000	7,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,132.00000	1,208,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		55.00000	43,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		568.00000	608,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		291.00000	243,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		326.00000	346,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		699.00000	631,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,593.00000	1,677,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		16.00000	12,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		619.00000	665,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		242.00000	200,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,497.00000	1,580,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		20.00000	15,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,545.00000	1,628,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		18.00000	13,000	21.05	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,689.00000	1,775,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		12.00000	10,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,934.00000	2,021,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		7.00000	6,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		313.00000	332,000	24.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		736.00000	667,000	24.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		301.00000	318,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		774.00000	703,000	25.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		238.00000	250,000	26.39	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,011.00000	935,000	26.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.20930	8.11980		23.25	0.00	0	21,720.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,035.00000	1,104,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		165.00000	145,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		998.00000	1,066,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		178.00000	157,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,073.00000	1,142,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		153.00000	133,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		594.00000	628,000	22.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		574.00000	519,000	22.81	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.30070	8.20940		23.41	0.00	0	1,479.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,209.00000	1,278,000	19.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		200.00000	177,000	19.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,174.00000	1,242,000	20.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		215.00000	191,000	20.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,245.00000	1,315,000	19.91	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		186.00000	164,000	19.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		231.00000	205,000	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,140.00000	1,206,000	20.07	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,345.00000	1,281,000	25.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		454.00000	482,000	25.81	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		819.00000	867,000	21.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		510.00000	466,000	21.82	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		576.00000	611,000	24.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		967.00000	910,000	24.31	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,424.00000	1,359,000	26.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		433.00000	460,000	26.10	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.38590	8.29330		23.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,049.00000	1,102,000	21.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		456.00000	416,000	21.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,025.00000	1,078,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		482.00000	442,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,073.00000	1,127,000	21.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		430.00000	391,000	21.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		626.00000	582,000	22.36	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		919.00000	968,000	22.36	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,385.00000	1,327,000	25.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		578.00000	613,000	25.60	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.46800	8.37590		23.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,076.00000	1,123,000	22.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		650.00000	605,000	22.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,055.00000	1,103,000	22.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		679.00000	635,000	22.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,096.00000	1,144,000	21.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		620.00000	576,000	21.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,426.00000	1,370,000	25.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		702.00000	738,000	25.31	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,016.00000	1,063,000	22.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		740.00000	695,000	22.71	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future			9.21050	9.12260		24.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,800.00000	1,845,000	23.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,177.00000	1,135,000	23.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,782.00000	1,826,000	23.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,209.00000	1,166,000	23.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,817.00000	1,863,000	23.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,144.00000	1,103,000	23.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		863.00000	823,000	22.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,986.00000	2,033,000	22.44	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.30100	10.21310		26.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,493.00000	2,543,000	25.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,480.00000	1,442,000	25.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,473.00000	2,526,000	25.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,510.00000	1,475,000	25.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,510.00000	2,560,000	24.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,447.00000	1,409,000	24.90	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.01510	7.92790		22.91	0.00	0	414.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			93,490.00000	101,929,000	21.78	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			700.00000	419,000	21.78	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			88,623.00000	97,012,000	21.41	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			833.00000	502,000	21.41	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			98,378.00000	106,861,000	22.15	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			588.00000	351,000	22.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.11530	8.02710		23.19	0.00	0	422.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		67,678.00000	72,895,000	20.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		19,968.00000	16,365,000	20.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		64,632.00000	69,649,000	20.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		21,922.00000	18,119,000	20.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		70,832.00000	76,250,000	20.67	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		18,122.00000	14,720,000	20.67	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		55,890.00000	49,543,000	23.65	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		38,600.00000	41,073,000	23.65	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future				12.75410	12.67180		18.26	0.00	0	13,992.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,048.00000	1,122,000	18.76	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		26.00000	18,000	18.76	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,000.00000	1,074,000	18.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		28.00000	20,000	18.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,095.00000	1,170,000	19.06	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		23.00000	16,000	19.06	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		571.00000	621,000	16.46	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		99.00000	67,000	16.46	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,385.00000	1,463,000	20.76	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		13.00000	9,000	20.76	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		814.00000	885,000	17.30	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		42.00000	31,000	17.30	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		953.00000	1,026,000	18.18	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		31.00000	22,000	18.18	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,175.00000	2,256,000	25.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		3.00000	2,000	25.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,976.00000	2,057,000	24.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		4.00000	3,000	24.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.90170	12.81890		20.21	0.00	0	3,978.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,468.00000	1,537,000	18.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		99.00000	85,000	18.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,423.00000	1,491,000	17.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		104.00000	89,000	17.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,513.00000	1,582,000	18.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		94.00000	80,000	18.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,383.00000	1,446,000	17.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		114.00000	94,000	17.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,122.00000	1,170,000	18.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		203.00000	168,000	18.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,881.00000	1,955,000	19.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		62.00000	53,000	19.72	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,193.00000	1,244,000	17.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		174.00000	142,000	17.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		871.00000	903,000	18.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		352.00000	301,000	18.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,558.00000	1,628,000	18.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		89.00000	76,000	18.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,975.00000	2,050,000	20.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		56.00000	48,000	20.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,267.00000	1,321,000	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		148.00000	119,000	17.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,788.00000	1,861,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		69.00000	59,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,053.00000	1,098,000	18.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		234.00000	196,000	18.17	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.03810	12.95380		21.40	0.00	0	2,832.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,419.00000	1,472,000	19.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		315.00000	284,000	19.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,386.00000	1,438,000	19.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		332.00000	300,000	19.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,452.00000	1,505,000	18.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		298.00000	267,000	18.99	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10410	0.10280		18.06	1,041.00	10	5,405.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,280.00000	2,410,000	26.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	26.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,285.00000	1,412,000	20.69	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		5.00000	2,000	20.69	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,280.00000	3,410,000	28.96	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	28.96	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10570	0.10430		22.01	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,501.00000	1,620,000	20.53	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		71.00000	50,000	20.53	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		793.00000	863,000	22.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		363.00000	293,000	22.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,436.00000	2,575,000	21.23	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		6.00000	5,000	21.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.92280	10.85320		17.94	13,369,507.20	1,224	22,552.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,062.00000	1,128,000	17.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		9.00000	5,000	17.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,014.00000	1,079,000	17.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		11.00000	6,000	17.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,110.00000	1,177,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		7.00000	4,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		872.00000	934,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		19.00000	11,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,307.00000	1,375,000	19.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		4.00000	2,000	19.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,555.00000	1,624,000	20.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		2.00000	1,000	20.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,456.00000	1,525,000	20.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		3.00000	2,000	20.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		63.00000	61,000	22.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		960.00000	888,000	22.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		919.00000	982,000	17.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		16.00000	9,000	17.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		79.00000	77,000	21.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		826.00000	754,000	21.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,357.00000	1,425,000	19.68	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	9.50	Put		4.00000	2,000	19.68	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		209.00000	214,000	18.48	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		356.00000	291,000	18.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		647.00000	699,000	16.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		44.00000	26,000	16.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		73.00000	71,000	22.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		870.00000	798,000	22.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		566.00000	609,000	15.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		63.00000	36,000	15.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		826.00000	886,000	16.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		23.00000	13,000	16.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,258.00000	1,326,000	19.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		5.00000	3,000	19.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		151.00000	151,000	19.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		498.00000	428,000	19.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		735.00000	791,000	16.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		32.00000	18,000	16.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		780.00000	838,000	16.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		27.00000	15,000	16.72	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		52.00000	30,000	16.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		605.00000	653,000	16.02	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		227.00000	233,000	18.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		324.00000	260,000	18.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,097.00000	1,026,000	23.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		50.00000	49,000	23.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			11.06560	10.99420		19.34	132,787.20	12	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,037.00000	1,079,000	17.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		143.00000	113,000	17.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		999.00000	1,040,000	17.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		155.00000	124,000	17.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,075.00000	1,119,000	17.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		131.00000	103,000	17.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,967.00000	2,034,000	19.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		23.00000	18,000	19.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		927.00000	964,000	17.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		183.00000	148,000	17.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,279.00000	1,332,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		85.00000	66,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,015.00000	2,082,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		21.00000	16,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,194.00000	1,244,000	17.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		100.00000	78,000	17.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		705.00000	729,000	18.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		311.00000	263,000	18.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		627.00000	647,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		383.00000	331,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		891.00000	927,000	17.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		197.00000	161,000	17.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		476.00000	489,000	19.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		582.00000	523,000	19.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		350.00000	359,000	20.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		856.00000	793,000	20.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		557.00000	574,000	18.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		463.00000	408,000	18.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		291.00000	299,000	21.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,047.00000	983,000	21.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		535.00000	551,000	19.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		491.00000	435,000	19.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,501.00000	1,560,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		57.00000	44,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		408.00000	419,000	20.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		714.00000	653,000	20.14	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.20010	11.12680		19.77	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,046.00000	1,081,000	18.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		319.00000	281,000	18.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,015.00000	1,049,000	18.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		338.00000	299,000	18.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,078.00000	1,114,000	17.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		301.00000	264,000	17.97	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.33160	11.25580		20.11	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,062.00000	1,108,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		532.00000	502,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,034.00000	1,078,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		554.00000	522,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,091.00000	1,100,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		511.00000	444,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			410.38500	411.94600			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			416.35500	417.88900			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			374.57300	376.14000			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			380.02200	381.56700			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.15010	8.06760		20.35	407,505.00	50	9,956.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,421.00000	1,502,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,370.00000	1,452,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,470.00000	1,551,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	1,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		611.00000	674,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		43.00000	24,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		787.00000	862,000	22.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		19.00000	12,000	22.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.17020	8.09070		20.01	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		938.00000	995,000	20.18	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		97.00000	75,000	20.18	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		898.00000	953,000	20.12	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		107.00000	83,000	20.12	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		978.00000	1,037,000	20.24	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		87.00000	67,000	20.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		821.00000	872,000	20.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		130.00000	102,000	20.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,190.00000	1,258,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		49.00000	38,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		580.00000	616,000	19.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		239.00000	196,000	19.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		784.00000	833,000	19.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		143.00000	113,000	19.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,147.00000	1,213,000	20.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		56.00000	43,000	20.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,900.00000	1,978,000	23.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		9.00000	8,000	23.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		494.00000	524,000	19.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		303.00000	254,000	19.85	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.20310	8.12250		19.59	0.00	0	6,167.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		760.00000	794,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		288.00000	241,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		729.00000	762,000	19.15	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		307.00000	259,000	19.15	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		791.00000	827,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		269.00000	224,000	19.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.20750	9.13710		17.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,244.00000	2,304,000	16.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		407.00000	397,000	16.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,210.00000	2,264,000	16.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		423.00000	407,000	16.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,284.00000	2,344,000	16.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		397.00000	387,000	16.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.86560	7.79510		16.39	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		561.00000	626,000	16.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		16.00000	10,000	16.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		516.00000	579,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		21.00000	13,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		608.00000	673,000	17.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		13.00000	7,000	17.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		245.00000	287,000	16.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		100.00000	71,000	16.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		997.00000	1,067,000	20.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	1,000	20.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		277.00000	323,000	16.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		82.00000	57,000	16.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		948.00000	1,017,000	19.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	1,000	19.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		428.00000	487,000	16.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		33.00000	21,000	16.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		898.00000	968,000	19.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		3.00000	2,000	19.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		387.00000	443,000	16.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		42.00000	27,000	16.13	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	19/03/2012	Foreign Exchange Future			7.94970	7.87920		16.64	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		493.00000	532,000	15.93	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		164.00000	132,000	15.93	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		463.00000	499,000	16.01	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		184.00000	149,000	16.01	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		525.00000	568,000	15.96	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		146.00000	118,000	15.96	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.10590	0.08600			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.09930	0.08170			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.18690	0.17590			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.36990	0.34520			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.13850	0.16200			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.21500	0.23360			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.10360	0.10670			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.07710	0.06610			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.06810	0.05890			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.08290	0.09220			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.10890	0.12100			0.00	0	12,987.00

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			8.84530	8.78420		23.83	0.00	0	47.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		539.00000	595,000	21.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		55.00000	50,000	21.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		500.00000	555,000	21.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		66.00000	60,000	21.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		580.00000	636,000	21.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		46.00000	41,000	21.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		398.00000	448,000	22.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		114.00000	103,000	22.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		664.00000	721,000	20.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		30.00000	26,000	20.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		893.00000	953,000	20.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		9.00000	8,000	20.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		368.00000	415,000	22.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		134.00000	120,000	22.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		206.00000	238,000	24.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		322.00000	293,000	24.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		89.00000	106,000	27.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		705.00000	661,000	27.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		136.00000	159,000	25.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		502.00000	464,000	25.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		431.00000	482,000	21.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		97.00000	87,000	21.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		799.00000	857,000	20.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		15.00000	12,000	20.22	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		1,040.00000	1,101,000	22.06		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	6,000	22.06		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		243.00000	280,000	23.57		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		259.00000	235,000	23.57		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,139.00000	1,200,000	23.06		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	23.06		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		288.00000	329,000	23.06		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		204.00000	184,000	23.06		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		190.00000	220,000	24.47		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		356.00000	325,000	24.47		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		340.00000	385,000	22.54		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		156.00000	140,000	22.54		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		82.00000	98,000	27.56		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		748.00000	703,000	27.56		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		125.00000	147,000	26.08		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		541.00000	502,000	26.08		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.97520	8.91300		23.64		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		641.00000	667,000	22.13		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		328.00000	292,000	22.13		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		616.00000	641,000	22.32		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		353.00000	316,000	22.32		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		667.00000	694,000	21.94		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		304.00000	269,000	21.94		0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/02/2012	GOVI			375.90700	377.35500			0.00	0	155.00
GOVI	On	02/02/2012	GOVI	369.00	Call		83,550.00000	69,070,000		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		83,450.00000	68,970,000		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		83,650.00000	69,170,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			381.37500	382.79900			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		7,990.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	6,250,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		7,890.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	6,350,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		8,090.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	6,150,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			164.16300	164.19000			0.00	0	103.00
IGOV	On	03/05/2012	Index Future			166.55100	166.55900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			445.20500	444.55600			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	16/11/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.58000	5.57000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.56000	5.54000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.47000	5.45000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.45000	5.42000			0.00	0	2,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.42000	5.39000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.45000	5.42000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.56000	5.51000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.72000	5.64000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.90000	5.82000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.12000	6.04000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.36000	6.29000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		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
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	02/02/2012	Index Future			367.08600	369.24100			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	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
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000	0.00	0	0.00		
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000	0.00	0	0.00		
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000	0.00	0	0.00		
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280		0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	0.00	0	0.00		
R157 On	02/02/2012	Bond Future			6.74300	6.66300		3.91	0.00	0	16,684.00	
R157 On	02/02/2012	Bond Future	8.50	Call		6,347.00000	6,062,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.50	Put		4.00000	4,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.55	Call		6,513.00000	6,228,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.55	Put		3.00000	3,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.45	Call		6,180.00000	5,896,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.45	Put		4.00000	5,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.55	Call		759.00000	625,000	3.92	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.55	Put		1,164.00000	1,315,000	3.92	0.00	0	130.00	
R157 On	02/02/2012	Bond Future	6.00	Put		2,583.00000	2,819,000	3.82	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.00	Call		185.00000	136,000	3.82	0.00	0	130.00	
R157 On	02/02/2012	Bond Future	7.05	Call		1,801.00000	1,586,000	4.01	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	7.05	Put		428.00000	499,000	4.01	0.00	0	130.00	

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	6.25	Put		1,865.00000	2,066,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		378.00000	294,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,376.00000	1,544,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		612.00000	495,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		927.00000	775,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		973.00000	1,107,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,199.00000	1,965,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		300.00000	351,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.81900	6.73600		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,036.00000	4,780,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		138.00000	157,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,181.00000	4,923,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		125.00000	143,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,893.00000	4,639,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		152.00000	174,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.89800	6.81000		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,212.00000	3,996,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		626.00000	680,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,326.00000	4,107,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		593.00000	644,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,100.00000	3,885,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		662.00000	717,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.99100	6.90400		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,208.00000	2,072,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,938.00000	2,047,000	4.43	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	01/11/2012	Bond Future	7.05	Call		2,285.00000	2,146,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,874.00000	1,980,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,133.00000	2,000,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,003.00000	2,115,000	4.42	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	02/02/2012	Bond Future			8.50800	8.42100		15.29	0.00	0	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,740.00000	6,093,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,457.00000	1,627,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,064.00000	6,405,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,341.00000	1,499,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,422.00000	5,788,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,582.00000	1,764,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,718.00000	8,310,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,135.00000	910,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,496.00000	18,284,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		86.00000	58,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,886.00000	6,390,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,816.00000	1,504,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,132.00000	34,316,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,906.00000	106,090,000	15.90	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	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.59000	8.50200		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,417.00000	6,850,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,938.00000	3,181,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,700.00000	7,123,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,785.00000	3,018,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,138.00000	6,581,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,097.00000	3,350,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.67300	8.58300		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,613.00000	6,130,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,111.00000	5,441,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,855.00000	6,362,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,909.00000	5,229,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,375.00000	5,901,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,320.00000	5,659,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.75800	8.66700		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,254.00000	6,793,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,519.00000	6,864,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,484.00000	7,014,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,309.00000	6,645,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,028.00000	6,575,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,735.00000	7,088,000	14.74	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/02/2012	Bond Future			218.75000	218.77346			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		773.00000	750,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		723.00000	700,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		823.00000	800,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	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	02/02/2012	Bond Future			242.15470	242.16531			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,165.00000	5,155,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		5,115.00000	5,105,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		5,215.00000	5,205,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	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	02/02/2012	Bond Future			6.32700	6.24600		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,235.00000	5,017,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,361.00000	5,143,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.37	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	02/02/2012	Bond Future	8.20	Call		5,108.00000	4,890,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.37300	6.28800		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,632.00000	3,437,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		97.00000	111,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,740.00000	3,544,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		87.00000	100,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,524.00000	3,330,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		107.00000	123,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.42000	6.33000		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,994.00000	2,831,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		409.00000	448,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,079.00000	2,915,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		386.00000	423,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,910.00000	2,749,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		434.00000	475,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.47100	6.38100		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,614.00000	1,513,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,374.00000	1,455,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,670.00000	1,567,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,330.00000	1,408,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,559.00000	1,459,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,420.00000	1,501,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R:On	22/12/2014	Price Contribution				100.00000	100.00000			0.00	0	0.00
R202	On	02/02/2012	Bond Future			181.05391	180.48380			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		3,484.00000	4,054,000		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		3,434.00000	4,004,000		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		3,534.00000	4,104,000		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	02/02/2012	Bond Future			7.46000	7.39200		6.92	0.00	0	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,124.00000	5,818,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		67.00000	75,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,329.00000	6,022,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		57.00000	64,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,920.00000	5,615,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		78.00000	87,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,678.00000	2,887,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		607.00000	502,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,905.00000	2,072,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,012.00000	865,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,323.00000	1,151,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,518.00000	1,660,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,051.00000	2,794,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		507.00000	565,000	7.13	0.00	0	2,640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.55000	7.48100		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,939.00000	5,672,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		493.00000	532,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,112.00000	5,842,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		459.00000	495,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,768.00000	5,503,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		530.00000	571,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.64200	7.57200		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,290.00000	5,067,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,442.00000	1,516,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,430.00000	5,204,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,380.00000	1,451,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,148.00000	4,927,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,503.00000	1,579,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.74500	7.67600		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,505.00000	3,345,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,206.00000	3,325,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,612.00000	3,449,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,111.00000	3,227,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,399.00000	3,241,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,302.00000	3,423,000	8.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.77800	7.70100		9.37	0.00	0	3,192.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Call		6,773.00000	6,383,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		157.00000	175,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,998.00000	6,607,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		138.00000	155,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,548.00000	6,162,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		176.00000	198,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.87000	7.79100		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,725.00000	5,398,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		949.00000	1,026,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,907.00000	5,576,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		890.00000	963,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,545.00000	5,222,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,011.00000	1,092,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.96500	7.88400		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,128.00000	4,852,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,133.00000	2,257,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,283.00000	5,003,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,050.00000	2,170,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,976.00000	4,704,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,220.00000	2,348,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.06600	7.98600		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,055.00000	3,842,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,988.00000	4,156,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,178.00000	3,962,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,873.00000	4,038,000	9.93	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	01/11/2012	Bond Future	7.95	Call		3,933.00000	3,724,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,105.00000	4,277,000	9.89	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	02/02/2012	Bond Future			6.16400	6.05100		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,494.00000	3,287,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,582.00000	3,375,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,406.00000	3,200,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	1,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.21100	6.08800		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,281.00000	2,097,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		47.00000	60,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,354.00000	2,169,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		42.00000	54,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,209.00000	2,027,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		53.00000	68,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.25900	6.12000		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,799.00000	1,649,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		262.00000	303,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,851.00000	1,700,000	2.34	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	02/08/2012	Bond Future	7.30	Put		246.00000	286,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,747.00000	1,599,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		277.00000	320,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.30200	6.15400		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		819.00000	738,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		996.00000	1,084,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		849.00000	766,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		968.00000	1,055,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		791.00000	712,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,025.00000	1,115,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.03800	7.97100		9.16	34,521,026.40	360	37,663.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,786.00000	5,431,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		190.00000	212,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,023.00000	5,665,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		166.00000	185,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,549.00000	5,197,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		215.00000	241,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,035.00000	4,323,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		447.00000	357,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,742.00000	2,973,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		908.00000	761,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,352.00000	1,161,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,038.00000	2,225,000	9.10	0.00	0	640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.50	Call		3,543.00000	3,235,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		613.00000	683,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.13100	8.06400		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,098.00000	4,820,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,426.00000	1,515,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,279.00000	4,997,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,346.00000	1,431,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,920.00000	4,646,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,510.00000	1,602,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.22800	8.15900		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,366.00000	5,111,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,284.00000	2,396,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,531.00000	5,272,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,194.00000	2,302,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,204.00000	4,952,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,378.00000	2,492,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.32500	8.25700		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,254.00000	4,056,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,290.00000	4,442,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,386.00000	4,185,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,164.00000	4,314,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,124.00000	3,929,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,419.00000	4,574,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/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	02/02/2012	Bond Future			8.09100	8.01400		9.42	74,129,081.20	790	18,281.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,924.00000	5,489,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		183.00000	214,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,178.00000	5,739,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		158.00000	185,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,671.00000	5,240,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		210.00000	245,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,977.00000	4,334,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		475.00000	366,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,820.00000	3,115,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		891.00000	720,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,363.00000	1,137,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,058.00000	2,297,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,746.00000	3,366,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		567.00000	652,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.17500	8.09700		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,194.00000	5,822,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,042.00000	1,130,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,400.00000	6,024,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		974.00000	1,058,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,986.00000	5,620,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,109.00000	1,204,000	11.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.26000	8.18100		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,582.00000	5,269,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,371.00000	2,512,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,760.00000	5,442,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,274.00000	2,410,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,407.00000	5,099,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,472.00000	2,619,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.35100	8.27100		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,160.00000	3,914,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,278.00000	4,481,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,303.00000	4,052,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,140.00000	4,338,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,020.00000	3,779,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,420.00000	4,628,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.94400	8.85200		20.86	0.00	0	2,584.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,494.00000	3,040,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,349.00000	2,610,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,705.00000	3,236,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,180.00000	2,426,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		3,289.00000	2,850,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,528.00000	2,804,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.01600	8.92300		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,371.00000	3,954,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,780.00000	4,076,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,569.00000	4,140,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,598.00000	3,882,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,176.00000	3,769,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,968.00000	4,274,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.08900	8.99400		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,074.00000	5,627,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,163.00000	4,434,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,267.00000	5,812,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,992.00000	4,255,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,883.00000	5,444,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,339.00000	4,618,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.16300	9.06800		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,531.00000	5,141,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,045.00000	6,364,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,710.00000	5,313,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,846.00000	6,158,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,350.00000	4,968,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,246.00000	6,573,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/02/2012	Bond Future			135.40976	135.95410			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		4,954.00000	4,410,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		4,904.00000	4,360,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		5,004.00000	4,460,000		0.00	0	0.00
R210	On	02/02/2012	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	02/02/2012	Bond Future			114.69438	114.70306			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,203.00000	4,194,000		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		4,153.00000	4,144,000		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		4,253.00000	4,244,000		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	02/02/2012	Bond Future			111.15106	111.15600			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,656.00000	2,651,000		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	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,606.00000	2,601,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,706.00000	2,701,000		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	02/02/2012	Bond Future			8.89700	8.80000		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,972.00000	3,469,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,392.00000	2,661,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,208.00000	3,690,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,240.00000	2,494,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,741.00000	3,253,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,552.00000	2,836,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.97400	8.87500		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,938.00000	5,423,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,054.00000	3,315,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,175.00000	5,650,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,918.00000	3,169,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,704.00000	5,199,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,196.00000	3,467,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.05100	8.95000		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,447.00000	5,958,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,161.00000	4,452,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,671.00000	6,175,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.30	Put		4,013.00000	4,298,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,225.00000	5,745,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,313.00000	4,614,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.13200	9.03100		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,855.00000	5,431,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,093.00000	6,438,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,060.00000	5,628,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,915.00000	6,251,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,648.00000	5,232,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,272.00000	6,625,000	18.11	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			16,098.92000	15,963.77000			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			1.26110	1.25010		23.09	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,520.00000	1,623,000	24.12	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		19.00000	12,000	24.12	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,049.00000	1,141,000	21.48	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		48.00000	30,000	21.48	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,008.00000	2,116,000	26.76	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	On	19/12/2011	Foreign Exchange Future	1.05	Put		7.00000	5,000	26.76	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.27760	1.26670		23.76	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,041.00000	1,101,000	22.03	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		374.00000	325,000	22.03	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		784.00000	819,000	22.71	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		617.00000	543,000	22.71	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,375.00000	1,446,000	21.35	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		208.00000	170,000	21.35	0.00	0	0.00

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**Total for Derivatives :** **216,058,027.20**      **17,086**      **1,313,131.00**

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**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	6,063,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	9,033,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			183,500,000,000.00	1,835,000	925,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	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
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000		179,000,000,000.00		1,790,000	1,000,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	10,047,000.00

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			1,200,000,000.00	12,000	7,402,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	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
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
ACL036On	20/08/2015	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			1,500,000,000.00	15,000	2,913,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			400,000,000.00	4,000	14,882,100.00
AIR03U	On	26/10/2014			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
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	3,995,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
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
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	245,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			69,000,000,000.00	690,000	690,000.00
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			32,500,000,000.00	325,000	796,000.00
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	35,707,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
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
CLNF06	On	20/12/2016			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		1,200,000,000.00		12,000	5,026,000.00
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
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012			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
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		15,003,400,000,000.00		150,034,000	294,085,000.00
DV23	On	27/02/2023			100.00000	100.00000		1,500,000,000.00		15,000	398,709,800.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	19,061,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	200,000.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			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			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			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
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	58,700,000.00
ES18	On	20/04/2018			9.25000	9.25000		19,170,162,500.00		2,072,450	329,664,250.00
ES23	On	25/01/2023			10.00000	10.00000			0.00	0	70,000,000.00
ES26	On	02/04/2026			7.85000	7.85000		47,798,650,000.00		6,089,000	250,628,000.00
ES33	On	15/09/2033			7.50000	7.50000		44,062,500,000.00		5,875,000	574,568,300.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,200,000,000.00	32,000	5,945,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000				0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000				0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000				0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000				0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000				0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000				0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000				0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000				0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000				0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000				0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000				0.00	0	250,000,000.00
FRJ16	On	21/01/2016			100.00000	100.00000				0.00	0	653,000,000.00
FRJ18	On	21/02/2018			100.00000	100.00000				0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000				0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000				0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	3,965,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	618,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
GPT12	On	28/02/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,442,900,000,000.00		14,429,000	36,263,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		1,300,000,000.00		13,000	16,972,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,139,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	46,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	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			700,000,000.00	7,000	121,000.00
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			3,600,000,000.00	36,000	30,191,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,744,552.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	265,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		50,000,000,000.00		500,000	250,000.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		3,700,000,000.00		37,000	4,024,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		2,200,000,000.00		22,000	5,321,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			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		3,200,000,000.00		32,000	5,129,900.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,100,000,000.00		11,000	6,288,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,900,000,000.00		49,000	11,237,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		85,000,000,000.00		850,000	1,580,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,300,000,000.00		23,000	4,846,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			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
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 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
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	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,200,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			2,200,000,000.00	22,000	11,881,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,840,200.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		6,003,400,000,000.00		60,034,000	39,147,000.00
OMN01	On	28/11/2011			100.00000	100.00000		9,700,000,000,000.00		97,000,000	48,500,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OTCA1	On	31/10/2012			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
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	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
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	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
PR2B2EOn	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
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2D1EOn	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
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.66000	6.58500		133,870,351,644,000.00	20,100,653,400	17,176,485,053.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.43000	8.34500		36,889,323,242,400.00	4,375,957,680	8,256,197,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.04956	216.03700		6,101,131,549,620.00	28,239,500	1,452,479,500.00	
R197	On	07/12/2023	Spot Bond			2.43000	2.43000		10,206,000,000.00	4,200,000	283,222,917.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.27000	6.19500			11,994,510,000,000.00	1,913,000,000	2,767,235,000.00
R202	On	07/12/2033	Spot Bond			2.48000	2.50000			562,216,000,000.00	226,700,000	1,662,628,000.00
R203	On	15/09/2017	Spot Bond			7.37000	7.30500			58,807,949,530,000.00	7,979,369,000	6,166,312,500.00
R204	On	21/12/2018	Spot Bond			7.69000	7.61500			13,650,519,000,000.00	1,775,100,000	4,186,547,195.00
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			6.10500	6.00500			51,324,735,000,000.00	8,407,000,000	5,960,326,000.00
R207	On	15/01/2020	Spot Bond			7.95000	7.88500			28,513,466,820,000.00	3,586,599,600	7,770,984,000.00
R208	On	31/03/2021	Spot Bond			8.01000	7.93500			41,249,689,740,000.00	5,149,774,000	6,258,074,403.00
R209	On	31/03/2036	Spot Bond			8.87500	8.78500			52,639,968,000,000.00	5,931,264,000	8,011,108,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.52000			796,399,991,100.00	312,313,722	559,507,722.00
R211	On	31/01/2017	Spot Bond			1.24000	1.24000			82,708,000,000.00	66,700,000	619,400,000.00
R212	On	31/01/2022	Spot Bond			2.38000	2.38000			77,766,500,000.00	32,675,000	387,500,000.00
R213	On	28/02/2031	Spot Bond			8.82000	8.72500			2,107,980,000,000.00	239,000,000	867,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,017,500,000,000.00	1,695,000,000	3,087,000,000.00
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



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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500		6,462,500,000,000.00		1,100,000,000	275,000,000.00
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
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On	21/04/2021	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	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	86,666,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,192,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,474,000.00
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			400,000,000,000.00	4,000,000	3,000,000.00
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	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	681,000.00
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			0.00	0	2,109,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			584,000,000,000.00	5,840,000	5,310,000.00
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
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854	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
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	4,000.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	9,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	108,000.00
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
TFS86	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2012	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			0.00	0	3,234,000.00
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			0.00	0	1,006,106,000.00

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			8,000,000,000.00	80,000	249,131,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	87,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			21,220,000,000,000.00	212,200,000	121,411,000.00
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
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
TSP126	On	04/05/2012	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			60,400,000,000.00	604,000	19,302,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
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			0.00	0	50,316,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	130,000,000.00
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			400,000,000,000.00	4,000,000	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			15,321,000,000,000.00	153,210,000	98,210,000.00
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
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>528,262,652,329,620.00</b>	<b>63,657,509,352</b>	<b>83,382,179,492.00</b>
<b>Grand Total:</b>							<b>528,262,868,387,647.00</b>	<b>63,657,526,438</b>	<b>83,383,492,623.00</b>