

# Daily MTM Report

Daily summary for: 28/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			7.91890	7.87670		25.71	184,114,425.00	23,250	326,309.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		680.00000	690,000	22.89	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		153.00000	121,000	22.89	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		648.00000	655,000	23.05	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		171.00000	136,000	23.05	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		714.00000	725,000	22.72	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		137.00000	106,000	22.72	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		33.00000	23,000	22.58	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,160.00000	1,192,000	22.58	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		489.00000	437,000	26.27	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		366.00000	356,000	26.27	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		63.00000	46,000	22.21	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		940.00000	965,000	22.21	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		121.00000	93,000	22.56	9,300.00	100	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		748.00000	762,000	22.56	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,733.00000	1,773,000	24.22	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		6.00000	4,000	24.22	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		211.00000	171,000	23.38	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		588.00000	590,000	23.38	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,440.00000	1,478,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		13.00000	9,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,488.00000	1,527,000	23.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		11.00000	8,000	23.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,634.00000	1,674,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		7.00000	5,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		349.00000	338,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		522.00000	469,000	26.55	5,041,750.00	10,750	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,931.00000	1,971,000	25.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		4.00000	2,000	25.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		617.00000	622,000	23.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		190.00000	153,000	23.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,206.00000	1,239,000	22.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		29.00000	20,000	22.66	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,115.00000	1,146,000	22.51	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		38.00000	27,000	22.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		402.00000	394,000	25.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		425.00000	375,000	25.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		486.00000	482,000	24.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		309.00000	263,000	24.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,070.00000	1,100,000	22.43	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		43.00000	31,000	22.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,585.00000	1,624,000	23.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		8.00000	5,000	23.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,536.00000	1,575,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		9.00000	6,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,881.00000	1,922,000	25.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		4.00000	3,000	25.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		442.00000	436,000	25.13	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		365.00000	317,000	25.13	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		535.00000	534,000	23.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		258.00000	215,000	23.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,298.00000	1,334,000	22.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		21.00000	15,000	22.80	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,030.00000	2,071,000	26.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		3.00000	2,000	26.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		422.00000	414,000	25.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		395.00000	345,000	25.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		107.00000	81,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		784.00000	800,000	22.39	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,345.00000	1,382,000	22.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		18.00000	13,000	22.88	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		264.00000	252,000	28.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		737.00000	683,000	28.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		303.00000	291,000	27.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		626.00000	572,000	27.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,782.00000	1,822,000	24.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		5.00000	3,000	24.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		821.00000	839,000	22.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		94.00000	70,000	22.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,026.00000	1,055,000	22.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		49.00000	36,000	22.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		859.00000	879,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		82.00000	60,000	22.06	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,252.00000	1,286,000	22.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		25.00000	17,000	22.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,683.00000	1,723,000	23.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		6.00000	4,000	23.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		276.00000	264,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		699.00000	645,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,392.00000	1,430,000	22.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		15.00000	11,000	22.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		983.00000	1,010,000	22.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		56.00000	41,000	22.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		510.00000	507,000	24.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		283.00000	238,000	24.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		252.00000	240,000	28.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		775.00000	721,000	28.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		289.00000	278,000	27.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		662.00000	609,000	27.67	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		464.00000	458,000	24.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		337.00000	289,000	24.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		898.00000	922,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		71.00000	53,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		333.00000	322,000	26.83	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		556.00000	503,000	26.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,832.00000	1,872,000	24.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		5.00000	3,000	24.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		383.00000	374,000	25.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		456.00000	405,000	25.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		561.00000	561,000	23.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		234.00000	192,000	23.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		317.00000	306,000	27.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		590.00000	537,000	27.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		186.00000	175,000	30.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		1,059.00000	1,006,000	30.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		1,102.00000	1,048,000	30.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		179.00000	167,000	30.78	1,795,250.00	10,750	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		29.00000	26,000	38.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,102.00000	3,057,000	38.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		4,033.00000	3,989,000	38.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		10.00000	8,000	38.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.00970	7.96920		25.30	2,162,619.00	270	41,022.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,075.00000	1,101,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		142.00000	127,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,037.00000	1,062,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		154.00000	138,000	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,114.00000	1,141,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		131.00000	117,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,103.00000	1,130,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		134.00000	120,000	22.31	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		989.00000	1,013,000	22.22	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		170.00000	153,000	22.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		922.00000	942,000	22.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		203.00000	182,000	22.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,264.00000	1,294,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		95.00000	84,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		955.00000	976,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		186.00000	166,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,306.00000	1,337,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		87.00000	77,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		746.00000	760,000	23.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		327.00000	300,000	23.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		574.00000	579,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		555.00000	519,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		830.00000	847,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		261.00000	237,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		456.00000	458,000	26.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		787.00000	748,000	26.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,348.00000	1,380,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		79.00000	70,000	22.49	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		442.00000	444,000	26.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		823.00000	784,000	26.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,223.00000	1,252,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		104.00000	92,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		555.00000	560,000	25.30	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		586.00000	550,000	25.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,026.00000	1,052,000	22.25	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		157.00000	142,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,391.00000	1,423,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		72.00000	63,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		801.00000	817,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		282.00000	257,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		486.00000	490,000	26.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		717.00000	680,000	26.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		612.00000	619,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		493.00000	459,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,064.00000	1,090,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		145.00000	130,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,434.00000	1,467,000	22.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		65.00000	57,000	22.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		632.00000	640,000	24.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		463.00000	430,000	24.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		537.00000	542,000	25.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		618.00000	582,000	25.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		592.00000	599,000	24.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		523.00000	489,000	24.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		503.00000	506,000	25.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		684.00000	646,000	25.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		860.00000	878,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		241.00000	218,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		891.00000	910,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		222.00000	200,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,182.00000	1,211,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		113.00000	101,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		675.00000	684,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		406.00000	374,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		519.00000	524,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		650.00000	614,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		773.00000	788,000	23.12	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		304.00000	278,000	23.12	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,613.00000	1,647,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		44.00000	37,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,847.00000	1,885,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		28.00000	25,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		721.00000	733,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		352.00000	323,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		471.00000	474,000	26.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		752.00000	714,000	26.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,800.00000	1,837,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		31.00000	27,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,142.00000	1,170,000	22.34	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		123.00000	110,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		653.00000	662,000	24.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		434.00000	402,000	24.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		428.00000	429,000	26.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		859.00000	819,000	26.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,567.00000	1,602,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		48.00000	42,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		698.00000	708,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		379.00000	348,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,478.00000	1,512,000	22.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		59.00000	52,000	22.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,523.00000	1,556,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		54.00000	46,000	22.61	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,658.00000	1,694,000	22.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		39.00000	34,000	22.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,895.00000	1,932,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		26.00000	22,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		415.00000	416,000	27.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		896.00000	856,000	27.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		402.00000	403,000	27.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		933.00000	893,000	27.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		335.00000	335,000	28.46	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,166.00000	1,125,000	28.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.09680	8.05760		25.17	2,113,264.80	261	20,540.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,065.00000	1,097,000	22.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		257.00000	250,000	22.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,035.00000	1,063,000	22.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		277.00000	266,000	22.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,099.00000	1,131,000	22.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		241.00000	234,000	22.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.18440	8.14750		25.22	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,249.00000	1,273,000	22.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		302.00000	289,000	22.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,217.00000	1,240,000	22.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		320.00000	306,000	22.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,282.00000	1,306,000	22.10	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		285.00000	272,000	22.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		339.00000	324,000	22.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,186.00000	1,208,000	22.27	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,494.00000	1,467,000	27.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		541.00000	551,000	27.71	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		898.00000	914,000	24.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		651.00000	630,000	24.19	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.28560	8.24840		25.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,134.00000	1,153,000	23.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		586.00000	567,000	23.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,112.00000	1,132,000	23.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		614.00000	596,000	23.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,155.00000	1,175,000	23.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		557.00000	539,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		763.00000	744,000	24.65	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,011.00000	1,030,000	24.65	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,526.00000	1,499,000	27.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		674.00000	685,000	27.41	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.39630	8.35830		25.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,190.00000	1,210,000	24.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		782.00000	764,000	24.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,169.00000	1,192,000	24.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		811.00000	796,000	24.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,208.00000	1,228,000	24.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		750.00000	732,000	24.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,555.00000	1,529,000	27.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		813.00000	825,000	27.13	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,129.00000	1,150,000	25.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		871.00000	854,000	25.03	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.34030	9.29610		27.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,079.00000	2,105,000	26.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,283.00000	1,265,000	26.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,058.00000	2,084,000	26.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,312.00000	1,294,000	26.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,099.00000	2,126,000	26.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,253.00000	1,236,000	26.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		967.00000	951,000	24.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,263.00000	2,291,000	24.92	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.15560	10.11140		28.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,612.00000	2,636,000	27.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,701.00000	1,680,000	27.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,593.00000	2,617,000	27.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,732.00000	1,711,000	27.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,631.00000	2,656,000	27.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,670.00000	1,650,000	27.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.91890	7.87670		25.71	63,351.20	8	498.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			94,023.00000	96,542,000	22.21	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			6,353.00000	4,652,000	22.21	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			89,833.00000	92,180,000	22.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			7,163.00000	5,290,000	22.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			98,287.00000	100,969,000	22.28	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			5,617.00000	4,079,000	22.28	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.00970	7.96920		25.30	0.00	0	2.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			74,571.00000	75,995,000	23.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			32,651.00000	30,025,000	23.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			72,117.00000	73,279,000	23.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			35,197.00000	32,309,000	23.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			77,288.00000	78,801,000	23.12	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			30,368.00000	27,831,000	23.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.39170	12.35290		23.94	82,590,680.50	6,665	18,643.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call			946.00000	958,000	22.10	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put			243.00000	216,000	22.10	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call			913.00000	924,000	22.17	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		260.00000	232,000	22.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		979.00000	992,000	22.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		226.00000	200,000	22.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		644.00000	645,000	23.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		491.00000	453,000	23.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		1,195.00000	1,214,000	21.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		142.00000	122,000	21.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		795.00000	801,000	22.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		342.00000	309,000	22.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		881.00000	891,000	22.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		278.00000	249,000	22.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,895.00000	1,927,000	23.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		42.00000	35,000	23.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,710.00000	1,740,000	22.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		57.00000	48,000	22.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.52460	12.48770		23.86	0.00	0	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,367.00000	1,383,000	21.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		329.00000	308,000	21.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,335.00000	1,350,000	22.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		347.00000	325,000	22.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,400.00000	1,416,000	21.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		312.00000	291,000	21.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,303.00000	1,318,000	22.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		365.00000	343,000	22.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,099.00000	1,109,000	22.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		511.00000	484,000	22.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,684.00000	1,706,000	21.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		196.00000	181,000	21.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,154.00000	1,166,000	22.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		466.00000	441,000	22.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		910.00000	915,000	23.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		722.00000	690,000	23.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,433.00000	1,450,000	21.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		295.00000	275,000	21.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,761.00000	1,784,000	21.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		173.00000	159,000	21.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,212.00000	1,225,000	22.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		424.00000	400,000	22.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,609.00000	1,630,000	21.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		221.00000	205,000	21.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.65260	12.61740		24.03	0.00	0	2,627.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,374.00000	1,395,000	22.64	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		607.00000	592,000	22.64	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,347.00000	1,368,000	22.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		630.00000	615,000	22.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,401.00000	1,422,000	22.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		584.00000	569,000	22.57	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10370	0.10280		25.85	0.00	0	5,293.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,287.00000	2,375,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		7.00000	5,000	24.91	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,354.00000	1,424,000	23.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		74.00000	54,000	23.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,282.00000	3,372,000	31.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	31.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10500	0.10420		25.92	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,591.00000	1,653,000	24.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		171.00000	153,000	24.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		970.00000	1,006,000	25.92	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		550.00000	506,000	25.92	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,454.00000	2,529,000	23.64	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		34.00000	29,000	23.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.76990	10.73020		23.08	69,702,792.80	6,472	26,934.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,050.00000	1,059,000	20.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		120.00000	89,000	20.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,012.00000	1,020,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		132.00000	100,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,088.00000	1,100,000	20.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		108.00000	80,000	20.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		904.00000	906,000	20.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		174.00000	136,000	20.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,255.00000	1,274,000	20.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		75.00000	54,000	20.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,478.00000	1,504,000	21.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		48.00000	34,000	21.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,388.00000	1,411,000	21.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		58.00000	41,000	21.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		228.00000	207,000	26.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,248.00000	1,187,000	26.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		940.00000	943,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		160.00000	123,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		256.00000	233,000	26.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,126.00000	1,063,000	26.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,299.00000	1,320,000	21.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		69.00000	50,000	21.01	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		409.00000	386,000	23.95	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		679.00000	616,000	23.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		743.00000	735,000	21.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		263.00000	215,000	21.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		246.00000	224,000	26.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,166.00000	1,104,000	26.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		688.00000	676,000	21.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		308.00000	256,000	21.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		870.00000	870,000	21.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		190.00000	150,000	21.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,212.00000	1,230,000	20.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		82.00000	60,000	20.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		349.00000	325,000	24.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		819.00000	755,000	24.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		804.00000	800,000	21.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		224.00000	180,000	21.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		837.00000	834,000	21.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		207.00000	164,000	21.12	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		285.00000	235,000	21.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		715.00000	705,000	21.61	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		426.00000	403,000	23.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		646.00000	583,000	23.78	5,013,800.00	8,600	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,375.00000	1,314,000	27.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		205.00000	184,000	27.22	1,582,400.00	8,600	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.89130	10.85510		22.66	0.00	0	10,097.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,073.00000	1,076,000	20.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		318.00000	285,000	20.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,043.00000	1,044,000	20.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		338.00000	303,000	20.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,104.00000	1,108,000	20.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		299.00000	267,000	20.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,882.00000	1,908,000	20.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		77.00000	67,000	20.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		984.00000	983,000	21.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		379.00000	342,000	21.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,271.00000	1,280,000	20.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		216.00000	189,000	20.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,927.00000	1,953,000	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		72.00000	62,000	20.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,202.00000	1,209,000	20.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		247.00000	218,000	20.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		809.00000	800,000	21.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		554.00000	509,000	21.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		745.00000	734,000	22.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		640.00000	593,000	22.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		955.00000	954,000	21.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		400.00000	363,000	21.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		613.00000	599,000	23.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		858.00000	808,000	23.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		493.00000	477,000	24.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,138.00000	1,086,000	24.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		686.00000	673,000	22.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		731.00000	682,000	22.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		432.00000	416,000	24.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,327.00000	1,275,000	24.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		667.00000	654,000	22.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		762.00000	713,000	22.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,461.00000	1,478,000	20.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		156.00000	137,000	20.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		549.00000	534,000	23.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		994.00000	943,000	23.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.00800	10.97500		22.20	0.00	0	14,019.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,094.00000	1,095,000	20.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		519.00000	487,000	20.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,069.00000	1,069,000	20.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		544.00000	511,000	20.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,120.00000	1,122,000	20.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		495.00000	464,000	20.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.12440	11.09830		22.07	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,142.00000	1,114,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		769.00000	715,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,116.00000	1,088,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		793.00000	739,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,168.00000	1,141,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		745.00000	692,000	21.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			400.15600	399.89100			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			405.90400	405.63600			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			366.62900	366.52300			0.00	0	1,653.00
ALBI	On	02/02/2012	Index Future			371.89500	371.78800			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.85820	7.81530		26.82	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,118.00000	1,160,000	25.75	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		3.00000	2,000	25.75	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		1,069.00000	1,110,000	25.25	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		4.00000	2,000	25.25	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,168.00000	1,210,000	26.26	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		3.00000	2,000	26.26	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		8.00000	5,000	22.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	24/10/2011	Can-Do Future	7.00	Call		823.00000	863,000	22.74	0.00	0	14,286.00
ANY DAO	24/10/2011	Can-Do Future	7.40	Put		61.00000	43,000	23.38	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	7.40	Call		476.00000	501,000	23.38	0.00	0	6,757.00
ANY DAO	24/10/2011	Can-Do Future	8.75	Put		988.00000	941,000	35.22	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	8.75	Call		53.00000	49,000	35.22	0.00	0	11,429.00
ANY DAO	24/10/2011	Can-Do Future	8.50	Put		762.00000	715,000	32.92	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	8.50	Call		77.00000	73,000	32.92	0.00	0	11,111.00
ANY DAO	24/10/2011	Can-Do Future	9.00	Put		1,222.00000	1,175,000	37.36	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	9.00	Call		37.00000	33,000	37.36	0.00	0	11,111.00
ANY DAO	20/10/2011	Any day expiry			7.85370	7.81080		27.16	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.75	Call		250.00000	257,000	26.31	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.75	Put		189.00000	153,000	26.31	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.80	Call		228.00000	233,000	26.73	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.80	Put		217.00000	179,000	26.73	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.70	Call		274.00000	283,000	25.88	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.70	Put		163.00000	129,000	25.88	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future			7.76630	7.77770		21.80	232,989.00	30	9,660.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.65	Call		1,155.00000	1,144,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.65	Put		27.00000	28,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.70	Call		1,109.00000	1,098,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.70	Put		31.00000	32,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.60	Call		1,206.00000	1,190,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.60	Put		28.00000	24,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	7.50	Call		477.00000	468,000	22.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		199.00000	202,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		610.00000	600,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		132.00000	134,000	22.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.78200	7.79490		21.17	1,556,400.00	200	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		757.00000	746,000	20.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		212.00000	214,000	20.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		723.00000	713,000	20.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		228.00000	231,000	20.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		791.00000	780,000	20.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		196.00000	198,000	20.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		659.00000	649,000	20.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		264.00000	267,000	20.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		974.00000	963,000	20.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		129.00000	131,000	20.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		473.00000	466,000	21.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		428.00000	434,000	21.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		630.00000	620,000	20.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		285.00000	288,000	20.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		936.00000	924,000	20.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		141.00000	142,000	20.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,624.00000	1,612,000	21.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		29.00000	30,000	21.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.80150	7.81520		20.85	0.00	0	6,090.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		629.00000	621,000	20.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		464.00000	470,000	20.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		605.00000	597,000	20.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		490.00000	496,000	20.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		653.00000	645,000	20.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		438.00000	444,000	20.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.72360	8.74340		12.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,751.00000	1,730,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		308.00000	306,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,711.00000	1,690,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		318.00000	316,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,791.00000	1,770,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		298.00000	296,000	12.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.73270	7.73010		18.96	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		581.00000	567,000	18.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		101.00000	84,000	18.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		544.00000	529,000	18.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		114.00000	96,000	18.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		619.00000	606,000	18.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		89.00000	73,000	18.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		335.00000	316,000	18.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		255.00000	233,000	18.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		960.00000	955,000	19.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		30.00000	22,000	19.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		361.00000	341,000	18.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		231.00000	208,000	18.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		914.00000	909,000	18.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		34.00000	26,000	18.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		476.00000	459,000	18.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		146.00000	126,000	18.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		869.00000	863,000	18.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		39.00000	30,000	18.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		445.00000	428,000	18.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		165.00000	145,000	18.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.81020	7.80950		18.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		538.00000	529,000	18.25	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		279.00000	269,000	18.25	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		511.00000	502,000	18.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		302.00000	292,000	18.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		566.00000	556,000	18.15	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		257.00000	246,000	18.15	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.05510	0.08150			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.07390	0.10820			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.13680	0.14250			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.40400	0.50950			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.18840	0.12840			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.15460	0.14250			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			8.83380	8.83200		25.49	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		707.00000	701,000	23.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		175.00000	167,000	23.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		675.00000	668,000	23.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		193.00000	184,000	23.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		741.00000	735,000	23.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		159.00000	151,000	23.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		588.00000	580,000	23.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		256.00000	246,000	23.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		811.00000	805,000	22.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		129.00000	121,000	22.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,005.00000	1,001,000	22.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		73.00000	67,000	22.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		561.00000	554,000	24.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		279.00000	270,000	24.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		406.00000	399,000	25.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		474.00000	465,000	25.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		258.00000	252,000	28.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		826.00000	818,000	28.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		323.00000	316,000	26.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		641.00000	632,000	26.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		615.00000	608,000	23.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		233.00000	224,000	23.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		923.00000	919,000	22.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		91.00000	85,000	22.47	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		1,135.00000	1,132,000	22.74	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		53.00000	48,000	22.74	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		445.00000	438,000	25.26	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		413.00000	404,000	25.26	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,224.00000	1,222,000	22.94	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		42.00000	38,000	22.94	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		489.00000	481,000	24.80	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		357.00000	347,000	24.80	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		388.00000	380,000	25.95	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		506.00000	496,000	25.95	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		536.00000	529,000	24.34	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		304.00000	295,000	24.34	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		247.00000	241,000	28.28	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		865.00000	857,000	28.28	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		308.00000	302,000	27.11	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		676.00000	668,000	27.11	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			8.95740	8.95400		24.78	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		765.00000	762,000	23.49	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		411.00000	405,000	23.49	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		741.00000	738,000	23.67	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		437.00000	431,000	23.67	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		789.00000	787,000	23.30	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		385.00000	380,000	23.30	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			367.67600	367.56600			0.00	0	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		105,660.00000	106,760,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		105,560.00000	106,660,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		105,760.00000	106,860,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			372.95800	372.84600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		38,460.00000	39,580,000		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		38,360.00000	39,480,000		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		38,560.00000	39,680,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			160.60400	160.59300			0.00	0	85.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			162.91000	162.90000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			438.76600	438.76600			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.54000	5.54000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.40000	5.40000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.31000	5.30000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.27000	5.25000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.24000	5.23000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.23000	5.22000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.26000	5.26000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.40000	5.39000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.63000	5.62000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.90000	5.89000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.18000	6.17000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.46000	6.44000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			360.64600	360.56900			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			365.82600	365.74900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			6.87800	6.91700		4.00	193,155,254.28	1,557	14,204.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,908.00000	5,055,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,087.00000	5,234,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,729.00000	4,876,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	1,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,563.00000	1,439,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		166.00000	190,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		499.00000	430,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		812.00000	891,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,047.00000	1,140,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		358.00000	304,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,417.00000	2,552,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		55.00000	42,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.97200	7.01400		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,197.00000	5,335,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		99.00000	89,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,353.00000	5,491,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		89.00000	78,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,041.00000	5,177,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		110.00000	98,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		614.00000	657,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,264.00000	2,159,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,838.00000	3,706,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Call		194.00000	211,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,355.00000	1,429,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,228.00000	1,154,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.05100	7.09700		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,094.00000	4,217,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		387.00000	359,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,226.00000	4,351,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		362.00000	336,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,964.00000	4,085,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		415.00000	385,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.11300	7.16400		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,434.00000	3,541,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		930.00000	882,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,541.00000	3,650,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		889.00000	843,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,328.00000	3,434,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		972.00000	923,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.47700	8.47400		12.00	0.00	0	25,889.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,200.00000	5,161,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		371.00000	360,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		5,582.00000	5,543,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		309.00000	298,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,827.00000	4,787,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		444.00000	433,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		863.00000	849,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,434.00000	3,391,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,218.00000	4,221,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		599.00000	573,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,526.00000	2,519,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,344.00000	1,308,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,254.00000	2,213,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,538.00000	1,525,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,970.00000	5,932,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		256.00000	246,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,812.00000	6,828,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		172.00000	160,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		409.00000	388,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		5,023.00000	5,031,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		847.00000	817,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,483.00000	3,481,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.55900	8.55700		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,033.00000	6,007,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,023.00000	2,015,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,332.00000	6,306,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,882.00000	1,875,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Call		5,741.00000	5,715,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,173.00000	2,166,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,883.00000	8,887,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,027.00000	1,013,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,773.00000	18,789,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		91.00000	88,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,961.00000	6,961,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,618.00000	1,600,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,859.00000	33,841,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,634.00000	105,615,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.63600	8.63400		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,758.00000	6,735,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,491.00000	3,486,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,025.00000	7,002,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,322.00000	3,317,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,495.00000	6,473,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,666.00000	3,662,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.70800	8.70500		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,946.00000	5,922,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,544.00000	5,547,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,177.00000	6,153,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,331.00000	5,334,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,720.00000	5,697,000	13.48	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Put		5,765.00000	5,769,000	13.48	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			214.35333	214.35859			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,359.00000	2,353,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,309.00000	2,303,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,409.00000	2,403,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.13738	242.10189			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,602.00000	3,637,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		3,552.00000	3,587,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		3,652.00000	3,687,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.49800	6.52600		2.50	0.00	0	3,090.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		4,152.00000	4,233,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,289.00000	4,370,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,015.00000	4,095,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.56500	6.59600		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,304.00000	4,385,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		8.00000	6,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,429.00000	4,510,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		6.00000	5,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,179.00000	4,260,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		9.00000	8,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.61500	6.64900		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,838.00000	2,908,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		190.00000	177,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,940.00000	3,011,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		174.00000	161,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,737.00000	2,806,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		207.00000	193,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.64400	6.68200		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,193.00000	2,256,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		395.00000	373,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,277.00000	2,341,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		370.00000	349,000	2.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		2,111.00000	2,172,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		421.00000	398,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			179.43609	179.12491			0.00	0	30,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,625.00000	178,936,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		178,575.00000	178,886,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		178,675.00000	178,986,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			179.35025	179.03469			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		2,035.00000	2,350,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		1,985.00000	2,300,000		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		2,085.00000	2,400,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.69900	7.71800		6.50	129,705,925.00	1,250	2,152.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,652.00000	3,734,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		49.00000	41,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,866.00000	3,950,000	6.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		38.00000	32,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,439.00000	3,520,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		61.00000	53,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.80700	7.82600		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,532.00000	4,598,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		460.00000	440,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,709.00000	4,776,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		422.00000	403,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,356.00000	4,421,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		499.00000	478,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.90500	7.92600		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,472.00000	4,535,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		978.00000	949,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,626.00000	4,690,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		924.00000	897,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,321.00000	4,382,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,034.00000	1,004,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.99500	8.01700		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,875.00000	3,928,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,895.00000	1,857,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,003.00000	4,057,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,821.00000	1,783,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,749.00000	3,801,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,972.00000	1,932,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.91200	7.92600		7.50	0.00	0	3,212.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,358.00000	4,427,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		48.00000	42,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,602.00000	4,672,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		38.00000	33,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,116.00000	4,183,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		61.00000	52,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.01200	8.02600		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,335.00000	5,392,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		427.00000	411,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,542.00000	5,600,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		390.00000	375,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,131.00000	5,186,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		467.00000	449,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.10500	8.12000		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,450.00000	4,497,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,345.00000	1,316,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,624.00000	4,673,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,278.00000	1,251,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,283.00000	4,330,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,420.00000	1,391,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.19300	8.20800		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,872.00000	3,910,000	8.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		2,466.00000	2,431,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,013.00000	4,052,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,369.00000	2,335,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,733.00000	3,770,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,566.00000	2,530,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.18000	6.19700		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,122.00000	3,157,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,220.00000	3,255,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,023.00000	3,058,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.22800	6.24700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,144.00000	3,178,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		9.00000	8,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,230.00000	3,264,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		7.00000	6,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,058.00000	3,091,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		10.00000	9,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.25300	6.27600		2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,097.00000	2,127,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		164.00000	157,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,163.00000	2,193,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		152.00000	145,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,032.00000	2,062,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		177.00000	170,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.23600	6.26200		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,652.00000	1,677,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		310.00000	299,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,702.00000	1,728,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		292.00000	283,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,601.00000	1,626,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		326.00000	315,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.13100	8.15400		8.75	101,930,451.00	1,050	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,471.00000	3,581,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		155.00000	134,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,714.00000	3,827,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		126.00000	108,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,232.00000	3,339,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		188.00000	164,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,972.00000	1,869,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		513.00000	541,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,082.00000	1,134,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		1,105.00000	1,026,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,737.00000	1,811,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		630.00000	573,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,056.00000	4,927,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		36.00000	38,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,633.00000	2,519,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		298.00000	315,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,775.00000	1,676,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		605.00000	637,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,926.00000	2,006,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		539.00000	488,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.22800	8.25200		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,767.00000	4,865,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		741.00000	707,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,971.00000	5,071,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		684.00000	651,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,567.00000	4,662,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		804.00000	766,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.32100	8.34600		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,108.00000	4,187,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,967.00000	1,912,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,272.00000	4,353,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,871.00000	1,817,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,940.00000	4,017,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,061.00000	2,003,000	9.88	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.40900	8.43500		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,242.00000	4,318,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,615.00000	2,555,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,394.00000	4,472,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,512.00000	2,454,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,093.00000	4,167,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,722.00000	2,660,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.15800	8.17600		9.75	0.00	0	7,139.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,588.00000	3,677,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		180.00000	159,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,845.00000	3,937,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		148.00000	130,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,336.00000	3,422,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		218.00000	195,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,978.00000	1,890,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		590.00000	611,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,087.00000	1,020,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,233.00000	1,275,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,961.00000	2,023,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		611.00000	564,000	10.09	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		4,370.00000	4,467,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		98.00000	86,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.24500	8.26400		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,064.00000	5,145,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		824.00000	792,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,282.00000	5,364,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		763.00000	732,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,850.00000	4,928,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		889.00000	855,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.32800	8.34700		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,235.00000	5,306,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,547.00000	1,508,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,429.00000	5,502,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,467.00000	1,430,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,043.00000	5,113,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,631.00000	1,591,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.40400	8.42500		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,586.00000	4,652,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,770.00000	2,717,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,754.00000	4,821,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,662.00000	2,610,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,422.00000	4,486,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,882.00000	2,827,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.80200	8.80400		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,403.00000	1,388,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,832.00000	1,801,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,590.00000	1,576,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,622.00000	1,592,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,228.00000	1,214,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,058.00000	2,028,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.87100	8.87400		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,658.00000	3,659,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,685.00000	2,663,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,870.00000	3,871,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,517.00000	2,494,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,453.00000	3,454,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,864.00000	2,841,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.93700	8.93900		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,319.00000	4,318,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,851.00000	3,835,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,517.00000	4,517,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,669.00000	3,654,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,126.00000	4,125,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		4,041.00000	4,025,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.99800	9.00000		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,936.00000	5,937,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,070.00000	4,056,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,141.00000	6,142,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,911.00000	3,897,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,733.00000	5,734,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,234.00000	4,220,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			133.21462	133.19430			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		2,194.00000	2,215,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		2,144.00000	2,165,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		2,244.00000	2,265,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.95626	112.94915			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		111,699.00000	111,706,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,649.00000	111,656,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,749.00000	111,756,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			113.24096	113.23389			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,734.00000	2,741,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,684.00000	2,691,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,784.00000	2,791,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.83396	109.81805			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,318.00000	107,334,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,268.00000	107,284,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,368.00000	107,384,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.94325	109.92726			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,427.00000	1,443,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		1,377.00000	1,393,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,477.00000	1,493,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.80500	8.81800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		548.00000	444,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		145.00000	40,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		955.00000	851,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.88600	8.89900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		792.00000	895,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,180.00000	1,283,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		401.00000	504,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.95600	8.97000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,139.00000	2,248,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,512.00000	2,621,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		1,763.00000	1,872,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.02200	9.03600			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,621.00000	1,729,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,993.00000	2,100,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		1,246.00000	1,354,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			15,867.18000	15,786.02000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.23880	1.23120		26.11	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,445.00000	1,489,000	24.00	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		133.00000	101,000	24.00	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,079.00000	1,101,000	24.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		267.00000	213,000	24.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		1,868.00000	1,929,000	23.82	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		56.00000	41,000	23.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.25530	1.24780		25.06	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,096.00000	1,121,000	24.20	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		618.00000	568,000	24.20	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		872.00000	888,000	25.06	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		894.00000	835,000	25.06	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,380.00000	1,417,000	23.67	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		402.00000	364,000	23.67	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>780,770,652.58</b>	<b>79,813</b>	<b>1 300 213.00</b>

### i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000		38,620,000,000.00		386,200	386,200.00
AA384L	On	09/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	7,027,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			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		101,880,000,000.00		1,018,800	1,018,800.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	928,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500				0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	15,026,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000				0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	2,610,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500				0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000				0.00	0	11,107,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000				0.00	0	7,514,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	100.00000		7,500,000,000,000.00		75,000,000	25,000,000.00
ADB015	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	3,211,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	15,222,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	356,600.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	40,000,000.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22BOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22COn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	4,983,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	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			0.00	0	4,666,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,678,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,883,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000		293,750,000,000,000.00	2,937,500,000	1,420,000,000.00	
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	79,389,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,909,050,000,000.00	59,090,500	213,777,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			67,880,000,000.00	678,800	678,800.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000	180,790,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		2,127,500,000,000.00	230,000,000	230,000,000	284,716,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		400,000,000.00	40,000	40,000	371,020,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		4,537,723,900,000.00	578,054,000	578,054,000	329,938,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,824,755,000,000.00	376,634,000	376,634,000	256,072,900.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		1,120,000,000,000.00	11,200,000	11,200,000	4,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,928,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	577,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			30,100,000,000,000.00	301,000,000	300,000,000.00
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	18/10/2011			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
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			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
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			0.00	0	29,082,000.00
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			0.00	0	17,762,000.00
HWAY3On	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000				0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000				0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000				0.00	0	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	2,000,000.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	10,000,000.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	6,000,000.00
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			800,000,000,000.00	8,000,000	8,000,000.00
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 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND218 On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND219 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222 On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

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			15,000,000,000,000.00	150,000,000	25,000,000.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			32,700,000,000,000.00	327,000,000	109,000,000.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	46,300,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			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
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,600,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	4,000,000.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			4,600,000,000,000.00	46,000,000	23,000,000.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	490,000.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	12,240,746.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,873,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,693,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000		3,000,000,000,000.00		30,000,000	10,000,000.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	5,000,000.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		160,000,000,000.00		1,600,000	10,800,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	6,181,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,671,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,918,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	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
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	5,950,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20I	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000				0.00	0	36,541,000.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTC1A	On	31/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PSG01 On	13/10/2011	Spot Bond				100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond				100.00000	100.00000			0.00	0	0.00
R010P On	21/12/2025	Spot Bond				100.00000	100.00000			0.00	0	0.00
R155 On	31/08/2013	Spot Bond					0.00000			0.00	0	22,000,000.00
R157 On	15/09/2015	Spot Bond				6.84500	6.88000		194,966,054,235,845.00	28,482,988,201	16,935,335,689.00	
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				8.44500	8.44000		58,061,047,143,780.00	6,875,198,004	12,078,055,308.00	
R187P On	21/12/2026	Spot Bond				100.00000	100.00000			0.00	0	0.00
R188P On	21/12/2027	Spot Bond				100.00000	100.00000			0.00	0	0.00
R189 On	31/03/2013	Spot Bond				0.35000	0.35000		417,201,760,500.00	1,192,005,030	1,726,313,866.00	
R197 On	07/12/2023	Spot Bond				2.45000	2.45000		9,778,952,050.00	3,991,409	176,078,409.00	
R201 On	21/12/2014	Spot Bond				6.47500	6.50000		1,879,107,690,950.00	290,209,682	2,539,367,800.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.51000	2.52000			927,469,869,080.00	369,509,908	1,979,136,030.00
R203	On	15/09/2017	Spot Bond			7.66000	7.67500			47,311,882,468,920.00	6,176,485,962	7,708,554,000.00
R204	On	21/12/2018	Spot Bond			7.87500	7.88500			13,720,893,369,750.00	1,742,335,666	5,349,731,928.00
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			6.16500	6.18000			19,299,294,339,885.00	3,130,461,369	5,232,117,710.00
R207	On	15/01/2020	Spot Bond			8.09500	8.11500			36,033,856,858,080.00	4,451,372,064	8,003,783,391.00
R208	On	31/03/2021	Spot Bond			8.12500	8.14000			36,756,517,655,000.00	4,523,879,096	6,624,911,400.00
R209	On	31/03/2036	Spot Bond			8.77500	8.77500			45,946,057,528,800.00	5,236,017,952	9,433,010,000.00
R210	On	31/03/2028	Spot Bond			2.53000	2.53000			1,473,251,652,180.00	582,312,906	717,658,906.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			1,220,006,540,610.00	853,151,427	897,803,827.00
R212	On	31/01/2022	Spot Bond			2.45000	2.45000			644,250,530,000.00	262,959,400	622,070,500.00
R213	On	28/02/2031	Spot Bond			8.77500	8.78500			19,917,495,000,000.00	2,269,800,000	1,683,441,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			17,388,345,000,000.00	2,675,130,000	3,407,120,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R328C	On	21/12/2015	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
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
R344C	On	21/12/2023	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
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
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000		48,000,000,000,000.00	480,000,000	240,000,000.00	
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000		92,200,000,000,000.00	922,000,000	471,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			340,000,000,000.00	3,400,000	36,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,029,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,373,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,315,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	310,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000,000.00	60,000,000	90,000,000.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000,000.00	100,000,000	50,000,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	105,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	1,780,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	96,608,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	40,554,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN835	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN851	On	11/11/2011	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
SYN855	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			93,600,000,000.00	936,000	936,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			3,980,300,000,000.00	39,803,000	1,023,406,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			420,000,000.00	4,200	361,138,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	133,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	147,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	25,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000				0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000				0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000				0.00	0	21,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			7,800,000,000.00	78,000	51,452,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			60,400,000,000,000.00	604,000,000	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>1,152,132,439,495,430.00</b>	<b>76,769,231,576</b>	<b>94 371 751 190.00</b>
<b>Grand Total:</b>							<b>1,152,133,220,266,080.00</b>	<b>76,769,311,389</b>	<b>94 373 051 403.00</b>