



# Daily MTM Report

Daily summary for: 28/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			7.77370	7.76470		22.24	913,293,144.50	117,485	247,806.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		493.00000	498,000	19.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		78.00000	74,000	19.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		459.00000	463,000	20.09	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		94.00000	89,000	20.09	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		530.00000	536,000	19.68	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		65.00000	62,000	19.68	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		8.00000	7,000	20.55	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,023.00000	1,031,000	20.55	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		424.00000	414,000	24.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		189.00000	188,000	24.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		18.00000	17,000	19.07	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		783.00000	791,000	19.07	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		54.00000	51,000	19.58	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		569.00000	575,000	19.58	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,616.00000	1,625,000	24.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	24.14	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		131.00000	125,000	20.70	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		396.00000	399,000	20.70	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,318.00000	1,326,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		3.00000	2,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,368.00000	1,376,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		3.00000	2,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,516.00000	1,525,000	23.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	23.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		176.00000	174,000	24.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		461.00000	450,000	24.52	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,815.00000	1,824,000	25.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		427.00000	430,000	20.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		112.00000	106,000	20.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,072.00000	1,080,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		7.00000	6,000	20.84	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		975.00000	983,000	20.25	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		10.00000	9,000	20.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		218.00000	217,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		353.00000	343,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		293.00000	294,000	21.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		228.00000	220,000	21.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		926.00000	934,000	19.96	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		11.00000	10,000	19.96	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		1,467.00000	1,475,000	23.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	1,000	23.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,417.00000	1,426,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	2,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,766.00000	1,774,000	25.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		253.00000	252,000	22.62	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		288.00000	278,000	22.62	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		341.00000	343,000	21.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		176.00000	169,000	21.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,170.00000	1,178,000	21.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		5.00000	4,000	21.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,915.00000	1,924,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		235.00000	234,000	23.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		320.00000	310,000	23.00	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		44.00000	42,000	19.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		609.00000	616,000	19.48	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,219.00000	1,228,000	21.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		4.00000	4,000	21.73	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		118.00000	115,000	26.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		703.00000	691,000	26.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		144.00000	141,000	25.67	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		579.00000	567,000	25.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,666.00000	1,675,000	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		651.00000	658,000	19.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		36.00000	34,000	19.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		878.00000	886,000	19.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		13.00000	12,000	19.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		694.00000	701,000	19.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		29.00000	27,000	19.27	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,121.00000	1,129,000	21.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		6.00000	5,000	21.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,566.00000	1,575,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		126.00000	123,000	26.46	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		661.00000	649,000	26.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,269.00000	1,277,000	22.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		4.00000	3,000	22.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		830.00000	838,000	19.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		15.00000	14,000	19.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		316.00000	318,000	21.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		201.00000	194,000	21.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		111.00000	108,000	27.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		746.00000	734,000	27.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		134.00000	132,000	26.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		619.00000	608,000	26.06	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		272.00000	272,000	22.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		257.00000	248,000	22.24	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		738.00000	746,000	19.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		23.00000	22,000	19.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		164.00000	162,000	24.90	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		499.00000	488,000	24.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,716.00000	1,724,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		203.00000	202,000	23.76	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		388.00000	378,000	23.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		368.00000	370,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		153.00000	146,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		154.00000	151,000	25.28	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		539.00000	527,000	25.28	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		74.00000	71,000	29.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		1,059.00000	1,047,000	29.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		1,105.00000	1,093,000	30.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		70.00000	67,000	30.28	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		5.00000	4,000	38.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,190.00000	3,180,000	38.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		4,136.00000	4,127,000	38.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	38.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		967.00000	955,000	29.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		82.00000	79,000	29.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		833.00000	821,000	28.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		98.00000	95,000	28.03	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.86990	7.86070		22.99	13,654,276.50	1,735	45,632.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		916.00000	925,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		91.00000	91,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		878.00000	886,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		103.00000	102,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		957.00000	966,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		82.00000	82,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		946.00000	954,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		85.00000	84,000	19.75	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		831.00000	839,000	19.99	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		120.00000	119,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		762.00000	770,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		151.00000	150,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,116.00000	1,125,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		55.00000	55,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		796.00000	804,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		135.00000	134,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,160.00000	1,169,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		49.00000	49,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		585.00000	591,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		274.00000	271,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		421.00000	424,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		510.00000	504,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		666.00000	673,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		205.00000	203,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		318.00000	320,000	25.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		757.00000	750,000	25.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,205.00000	1,213,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		44.00000	43,000	20.10	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		306.00000	307,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		795.00000	787,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,072.00000	1,081,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		61.00000	61,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		404.00000	407,000	23.69	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		543.00000	537,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		867.00000	876,000	19.84	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		106.00000	106,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,250.00000	1,258,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		39.00000	38,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		637.00000	644,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		226.00000	224,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		344.00000	346,000	24.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		683.00000	676,000	24.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		457.00000	461,000	22.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		446.00000	441,000	22.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		905.00000	913,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		94.00000	93,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,295.00000	1,304,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		34.00000	34,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		476.00000	480,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		415.00000	410,000	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		388.00000	390,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		577.00000	570,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		439.00000	442,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		478.00000	472,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		358.00000	360,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		647.00000	640,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		697.00000	704,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		186.00000	184,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		729.00000	737,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		168.00000	167,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,030.00000	1,038,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		69.00000	68,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		517.00000	521,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		356.00000	351,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		373.00000	375,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		612.00000	605,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		611.00000	617,000	21.14	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		250.00000	247,000	21.14	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,481.00000	1,490,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		20.00000	20,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,722.00000	1,731,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		11.00000	11,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		561.00000	567,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		300.00000	297,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		331.00000	332,000	24.85	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		720.00000	712,000	24.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,673.00000	1,682,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	12,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		987.00000	996,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		76.00000	76,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		496.00000	500,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		385.00000	380,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		295.00000	296,000	25.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		834.00000	826,000	25.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,434.00000	1,443,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		23.00000	23,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		539.00000	544,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		328.00000	324,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,341.00000	1,350,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		30.00000	30,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,387.00000	1,396,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		26.00000	26,000	20.33	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,529.00000	1,538,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		18.00000	18,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,771.00000	1,780,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		10.00000	10,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		284.00000	285,000	25.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		873.00000	865,000	25.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		274.00000	274,000	26.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		913.00000	904,000	26.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		221.00000	220,000	27.37	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,160.00000	1,150,000	27.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.96120	7.95180		23.03	0.00	0	22,467.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		916.00000	923,000	20.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		214.00000	212,000	20.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		885.00000	893,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		233.00000	232,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		947.00000	955,000	19.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		195.00000	194,000	19.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.05130	8.04110		23.29	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,086.00000	1,097,000	20.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		245.00000	246,000	20.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,054.00000	1,064,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		263.00000	263,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,119.00000	1,130,000	19.95	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		228.00000	229,000	19.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		284.00000	284,000	20.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,025.00000	1,035,000	20.28	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,484.00000	1,478,000	26.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		425.00000	429,000	26.50	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		750.00000	757,000	22.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		609.00000	606,000	22.66	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		533.00000	537,000	24.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,092.00000	1,086,000	24.99	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,567.00000	1,560,000	26.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		408.00000	411,000	26.79	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.13360	8.12280		23.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		964.00000	976,000	22.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		541.00000	542,000	22.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		943.00000	956,000	22.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		570.00000	572,000	22.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		985.00000	997,000	21.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		512.00000	513,000	21.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		726.00000	725,000	23.14	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		849.00000	859,000	23.14	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,519.00000	1,514,000	26.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		542.00000	548,000	26.21	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.21560	8.20500		23.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		999.00000	1,008,000	22.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		744.00000	742,000	22.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		980.00000	990,000	23.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		775.00000	774,000	23.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,018.00000	1,028,000	22.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		713.00000	712,000	22.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,554.00000	1,549,000	25.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		659.00000	665,000	25.86	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		945.00000	954,000	23.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		840.00000	838,000	23.41	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.94340	8.93370		24.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,709.00000	1,715,000	24.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,275.00000	1,272,000	24.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,690.00000	1,696,000	24.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,306.00000	1,303,000	24.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,726.00000	1,732,000	24.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,242.00000	1,239,000	24.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		958.00000	957,000	23.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,892.00000	1,900,000	23.24	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.04390	10.03420		26.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,398.00000	2,403,000	25.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,564.00000	1,559,000	25.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,379.00000	2,384,000	25.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,595.00000	1,590,000	25.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,418.00000	2,423,000	25.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,534.00000	1,529,000	25.26	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.77370	7.76470		22.24	38,868.50	5	418.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			78,301.00000	79,087,000	19.07	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,831.00000	1,717,000	19.07	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			73,801.00000	74,559,000	19.17	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			2,331.00000	2,189,000	19.17	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			83,040.00000	83,832,000	19.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,570.00000	1,462,000	19.37	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.86990	7.86070		22.99	0.00	0	177.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			58,540.00000	59,136,000	21.41	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			27,470.00000	27,146,000	21.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		56,140.00000	56,696,000	21.67		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		30,070.00000	29,706,000	21.67		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		61,055.00000	61,689,000	21.14		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		24,985.00000	24,699,000	21.14		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.53560	12.46850			18.64	37,669,478.00	3,005	15,102.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		895.00000	936,000	17.12		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		77.00000	50,000	17.12		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		853.00000	891,000	16.99		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		85.00000	55,000	16.99		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		937.00000	980,000	17.25		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		69.00000	44,000	17.25		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		513.00000	520,000	17.46		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		245.00000	184,000	17.46		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,203.00000	1,258,000	18.05		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		35.00000	22,000	18.05		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		698.00000	721,000	16.46		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		130.00000	85,000	16.46		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		813.00000	848,000	16.85		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		95.00000	62,000	16.85		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		1,979.00000	2,043,000	22.88		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		11.00000	7,000	22.88		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		1,782.00000	1,845,000	21.67		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		14.00000	9,000	21.67		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.67810	12.61000			20.28	5,134,630.50	405	3,918.00

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	11.45	Call		1,328.00000	1,356,000	17.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		168.00000	128,000	17.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,291.00000	1,317,000	17.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		181.00000	139,000	17.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,366.00000	1,399,000	17.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		156.00000	121,000	17.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,255.00000	1,279,000	17.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		195.00000	151,000	17.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,022.00000	1,034,000	18.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		312.00000	256,000	18.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,708.00000	1,757,000	18.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		98.00000	79,000	18.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,085.00000	1,101,000	18.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		275.00000	223,000	18.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		808.00000	807,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		498.00000	429,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,404.00000	1,443,000	17.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		144.00000	115,000	17.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,798.00000	1,849,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		88.00000	71,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,151.00000	1,170,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		241.00000	192,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,620.00000	1,666,000	18.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		110.00000	88,000	18.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.81200	12.74440		21.35	0.00	0	2,837.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,302.00000	1,332,000	19.22	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		408.00000	370,000	19.22	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,273.00000	1,302,000	19.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		429.00000	390,000	19.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,332.00000	1,363,000	19.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		388.00000	351,000	19.13	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10270	0.10250		24.07	337,164.10	3,283	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,252.00000	2,272,000	26.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	26.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,275.00000	1,291,000	22.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		25.00000	21,000	22.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,250.00000	3,270,000	31.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.64	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10410	0.10390		23.58	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,487.00000	1,502,000	21.47	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		97.00000	92,000	21.47	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		821.00000	827,000	23.58	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		431.00000	417,000	23.58	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,401.00000	2,420,000	21.10	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		11.00000	10,000	21.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.01200	10.97800		19.01	92,412,704.00	8,392	24,821.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,197.00000	1,222,000	17.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		19.00000	10,000	17.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,149.00000	1,173,000	17.08	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	9.85	Put		21.00000	11,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,245.00000	1,271,000	17.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		17.00000	9,000	17.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,012.00000	1,031,000	16.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		34.00000	19,000	16.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,440.00000	1,469,000	19.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		12.00000	7,000	19.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,686.00000	1,716,000	20.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		8.00000	4,000	20.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,587.00000	1,617,000	20.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		9.00000	5,000	20.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		137.00000	127,000	22.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		909.00000	865,000	22.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,057.00000	1,077,000	16.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		29.00000	15,000	16.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		163.00000	151,000	21.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		785.00000	739,000	21.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,489.00000	1,518,000	19.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		11.00000	6,000	19.39	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		332.00000	321,000	19.01	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		354.00000	309,000	19.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		797.00000	807,000	17.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		69.00000	45,000	17.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		154.00000	142,000	22.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		826.00000	780,000	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	19/12/2011	Foreign Exchange Future	10.35	Call		717.00000	724,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		89.00000	62,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		968.00000	985,000	16.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		40.00000	23,000	16.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,391.00000	1,419,000	18.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		13.00000	7,000	18.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		261.00000	249,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		483.00000	437,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		881.00000	894,000	16.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		53.00000	32,000	16.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		924.00000	939,000	16.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		46.00000	27,000	16.90	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		79.00000	53,000	17.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		757.00000	765,000	17.05	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		353.00000	343,000	18.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		325.00000	281,000	18.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,039.00000	995,000	23.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		117.00000	107,000	23.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.14430	11.11030		19.76	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,172.00000	1,170,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		162.00000	126,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,134.00000	1,132,000	18.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		174.00000	138,000	18.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,210.00000	1,210,000	17.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		150.00000	116,000	17.99	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	9.05	Call		2,096.00000	2,117,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		36.00000	23,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,061.00000	1,056,000	18.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		201.00000	162,000	18.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,417.00000	1,424,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		107.00000	80,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,143.00000	2,165,000	19.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		33.00000	21,000	19.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,332.00000	1,337,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		122.00000	93,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		829.00000	814,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		319.00000	270,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		749.00000	731,000	18.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		389.00000	337,000	18.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,026.00000	1,019,000	18.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		216.00000	175,000	18.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		588.00000	567,000	19.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		578.00000	523,000	19.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		449.00000	428,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		839.00000	784,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		675.00000	656,000	19.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		465.00000	412,000	19.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		382.00000	362,000	21.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,022.00000	968,000	21.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		652.00000	632,000	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		492.00000	438,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,636.00000	1,648,000	18.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		76.00000	54,000	18.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		514.00000	492,000	20.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		704.00000	648,000	20.23	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.27140	11.23710		19.91	0.00	0	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,173.00000	1,157,000	18.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		336.00000	286,000	18.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,141.00000	1,125,000	18.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		354.00000	304,000	18.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,205.00000	1,190,000	18.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		318.00000	269,000	18.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.39620	11.36020		20.19	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,187.00000	1,131,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		552.00000	460,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,158.00000	1,140,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		573.00000	519,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,216.00000	1,162,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		531.00000	441,000	18.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			407.99800	408.40400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			413.84700	414.26000			0.00	0	0.00
AL7T	On	03/05/2012	Index Future			420.07800	420.49600			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			372.47100	372.71900			1,813,933,770.00	487	1,460.00
ALBI	On	02/02/2012	Index Future			377.81100	378.06300			1,839,939,570.00	487	821.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/05/2012	Index Future			383.49900	383.75400			0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.28410	8.24000		19.35	41,420.50	5	12,362.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,593.00000	1,636,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,544.00000	1,586,000	24.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	2,000	24.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,643.00000	1,686,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	2,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		777.00000	810,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		37.00000	26,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		962.00000	999,000	21.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		22.00000	15,000	21.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.30130	8.25810		19.35	0.00	0	22,505.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,084.00000	1,114,000	19.43	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		76.00000	63,000	19.43	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,043.00000	1,071,000	19.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		85.00000	70,000	19.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,127.00000	1,158,000	19.46	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		69.00000	57,000	19.46	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		962.00000	988,000	19.32	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		104.00000	87,000	19.32	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,347.00000	1,382,000	19.64	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		39.00000	31,000	19.64	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		701.00000	720,000	19.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		193.00000	169,000	19.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		922.00000	947,000	19.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		114.00000	96,000	19.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,302.00000	1,336,000	19.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		44.00000	35,000	19.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,067.00000	2,109,000	22.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		9.00000	8,000	22.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		604.00000	618,000	19.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		246.00000	217,000	19.01	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32170	8.27730		19.29	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		874.00000	889,000	18.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		247.00000	217,000	18.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		841.00000	856,000	18.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		264.00000	234,000	18.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		908.00000	924,000	18.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		231.00000	202,000	18.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.29630	9.25230		17.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,342.00000	2,380,000	16.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		390.00000	384,000	16.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,302.00000	2,340,000	16.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		400.00000	394,000	16.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,382.00000	2,421,000	16.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		380.00000	375,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.82260	7.79720		17.05	78,226.00	10	15.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		576.00000	596,000	16.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		29.00000	23,000	16.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		532.00000	552,000	16.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		35.00000	29,000	16.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		620.00000	641,000	16.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		23.00000	18,000	16.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		280.00000	291,000	16.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		133.00000	118,000	16.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,002.00000	1,026,000	18.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	3,000	18.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		310.00000	322,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		113.00000	99,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		952.00000	977,000	17.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		5.00000	4,000	17.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		450.00000	468,000	16.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		53.00000	45,000	16.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		903.00000	928,000	17.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		6.00000	5,000	17.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		413.00000	428,000	16.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		66.00000	55,000	16.04	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.90400	7.87830		17.21	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		509.00000	524,000	16.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		181.00000	170,000	16.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		479.00000	494,000	16.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		201.00000	190,000	16.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		540.00000	555,000	16.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		162.00000	151,000	16.26	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.05270	0.05270			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.05290	0.05290			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.22330	0.22330			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.30310	0.30120			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.20630	0.20900			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.24960	0.24960			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.05630	0.05000			0.00	0	18,750.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.02110	8.99180		22.10	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		735.00000	758,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		43.00000	37,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		694.00000	716,000	19.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		52.00000	45,000	19.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		777.00000	801,000	18.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		35.00000	30,000	18.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		579.00000	598,000	19.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		87.00000	77,000	19.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		864.00000	890,000	18.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		22.00000	19,000	18.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,104.00000	1,131,000	19.81	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	7.90	Put		12.00000	10,000	19.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		543.00000	562,000	19.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		101.00000	91,000	19.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		345.00000	356,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		253.00000	235,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		181.00000	183,000	24.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		589.00000	562,000	24.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		249.00000	254,000	22.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		407.00000	383,000	22.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		616.00000	636,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		74.00000	65,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,006.00000	1,033,000	19.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		14.00000	12,000	19.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,251.00000	1,278,000	20.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		9.00000	7,000	20.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		394.00000	407,000	21.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		202.00000	186,000	21.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,349.00000	1,377,000	21.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		7.00000	6,000	21.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		449.00000	464,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		157.00000	143,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		323.00000	332,000	21.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		281.00000	261,000	21.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		510.00000	528,000	20.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		118.00000	107,000	20.02	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		9.45	Call		170.00000	172,000	24.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		628.00000	601,000	24.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		233.00000	238,000	23.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		441.00000	417,000	23.29	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.15290	9.12340		22.70	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		769.00000	788,000	20.74	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		246.00000	235,000	20.74	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		739.00000	757,000	20.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		266.00000	254,000	20.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		800.00000	819,000	20.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		227.00000	216,000	20.64	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/11/2011	GOVI				373.58900	373.84500			0.00	0	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		168,450.00000	165,890,000		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		168,350.00000	165,790,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	Call		168,550.00000	165,990,000		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			378.94500	379.20500			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		102,050.00000	99,450,000		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		101,950.00000	99,350,000		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		102,150.00000	99,550,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			384.65000	384.91400			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		29,140.00000	26,500,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		29,040.00000	26,400,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		29,240.00000	26,600,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			159.38900	158.82200			0.00	0	90.00
IGOV	On	02/02/2012	Index Future			161.67400	161.09900			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			164.10800	163.52400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.09200	439.11100			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	16/11/2011	Jibar Tradeable Future			5.52000	5.52000				0.00	0	1,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.46000	5.46000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.41000	5.40000				0.00	0	700.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.36000	5.36000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.32000	5.32000				0.00	0	1,340.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.29000	5.29000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.29000	5.29000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.36000	5.36000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.50000	5.52000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.70000	5.72000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.94000	5.96000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.19000	6.22000				0.00	0	0.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.25	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			366.13600	366.34500			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			371.38600	371.59700			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.55400	6.53400		4.00	0.00	0	12,896.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,365.00000	6,289,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,544.00000	6,468,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00

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	8.20	Call		6,186.00000	6,109,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		248.00000	264,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		309.00000	249,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		2.00000	1,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,773.00000	1,695,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,147.00000	2,070,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		0.00000	0,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,820.00000	3,744,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		0.00000	0,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.62100	6.60000		4.25	48,292,778.80	380	3,684.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,583.00000	6,509,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		14.00000	15,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,748.00000	6,673,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		13.00000	13,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,419.00000	6,344,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		17.00000	18,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,033.00000	992,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,212.00000	1,246,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,518.00000	2,572,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		345.00000	324,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,109.00000	2,051,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		511.00000	528,000	4.35	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		0.00000	1,902,000	4.22	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		0.00000	565,000	4.22	2,237,400.00	3,960	3,960.00

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	6.45	Put		0.00000	1,446,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		0.00000	832,000	4.24	1,098,240.00	1,320	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		0.00000	1,170,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		0.00000	1,066,000	4.28	1,407,120.00	1,320	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		0.00000	2,442,000	4.38	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		0.00000	393,000	4.38	1,556,280.00	3,960	3,960.00
R157	On	03/05/2012	Bond Future			6.66700	6.64400		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,347.00000	5,275,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		143.00000	147,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,493.00000	5,420,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		131.00000	135,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,202.00000	5,130,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		155.00000	160,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.70300	6.67700		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,490.00000	4,423,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		495.00000	508,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,612.00000	4,545,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		469.00000	482,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,369.00000	4,303,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		522.00000	536,000	4.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.83100	6.80300			0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		556.00000	477,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		0.00000	0,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		697.00000	617,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	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
R157	On	01/11/2012	Bond Future	6.95	Call		415.00000	336,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		0.00000	0,000		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			8.23500	8.23600		12.00	139,914,609.66	1,134	15,403.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,114.00000	7,124,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		0.00000	1,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		7,558.00000	7,567,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		0.00000	0,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,668.00000	6,677,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1.00000	0,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		7.00000	3,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,862.00000	4,868,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,659.00000	1,602,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		324.00000	277,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		388.00000	332,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,490.00000	1,444,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,068.00000	3,058,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		67.00000	47,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,999.00000	8,009,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		0.00000	0,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		4,369.00000	4,353,000	11.94	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	7.80	Call		14.00000	8,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		135.00000	105,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		2,465.00000	2,425,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		661.00000	605,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,012.00000	946,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.30900	8.31000		13.00	0.00	0	16,567.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,360.00000	7,356,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,023.00000	1,010,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,708.00000	7,704,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		931.00000	918,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,018.00000	7,013,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,124.00000	1,109,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		6,752.00000	6,733,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,223.00000	1,213,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,440.00000	16,428,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		84.00000	82,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		4,988.00000	4,967,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,972.00000	1,960,000	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		36,186.00000	36,195,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,960.00000	107,970,000	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			8.37800	8.37900		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,992.00000	7,988,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,366.00000	2,353,000	13.63	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Call		8,294.00000	8,290,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,232.00000	2,219,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,694.00000	7,689,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,507.00000	2,492,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.44400	8.44500		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,005.00000	7,001,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,241.00000	4,228,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,266.00000	7,262,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,058.00000	4,045,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,749.00000	6,745,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,432.00000	4,419,000	13.48	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.53800	8.53900			0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		1,883.00000	1,892,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		2,322.00000	2,331,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		1,440.00000	1,449,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		0.00000	0,000		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			214.86036	214.90777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/11/2011	Bond Future	212.00	Call		2,908.00000	2,860,000		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		2,858.00000	2,810,000		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		2,958.00000	2,910,000		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	02/02/2012	Bond Future			217.94086	217.98899			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		11.00000	59,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		61.00000	109,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		39.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	9,000		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			239.99685	239.15654			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		657.00000	1,497,000		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		607.00000	1,447,000		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		707.00000	1,547,000		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	02/02/2012	Bond Future			238.42389	237.57163			0.00	0	235.00
R197	On	02/02/2012	Bond Future	237.00	Call		572.00000	1,424,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future	237.05	Call		522.00000	1,374,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		622.00000	1,474,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.15200	6.13200		2.50	0.00	0	2,300.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,297.00000	5,239,000	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		5,435.00000	5,376,000	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		5,160.00000	5,101,000	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			6.18600	6.16400		2.75	0.00	0	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,456.00000	5,396,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,582.00000	5,523,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,329.00000	5,270,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.19400	6.17000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,879.00000	3,821,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		52.00000	53,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,991.00000	3,933,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		46.00000	47,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Call		3,766.00000	3,709,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		57.00000	60,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.18700	6.16000		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,119.00000	3,065,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		152.00000	159,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,216.00000	3,161,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		140.00000	146,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,023.00000	2,969,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		165.00000	172,000	2.75	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.27500	6.24500			0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		514.00000	454,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		0.00000	0,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		615.00000	554,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		0.00000	0,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		414.00000	353,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		0.00000	0,000		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			174.37753	172.77560			0.00	0	34,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		172,276.00000	173,878,000		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		172,226.00000	173,828,000		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		172,326.00000	173,928,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			174.21458	172.58966			0.00	0	160.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		4,410.00000	2,785,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		4,460.00000	2,835,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		4,360.00000	2,735,000		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			7.31500	7.29600		6.50	0.00	0	937.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,615.00000	5,524,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,840.00000	5,749,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,390.00000	5,298,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.40100	7.38100		7.00	33,204,242.60	310	1,961.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,220.00000	6,131,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		112.00000	115,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,422.00000	6,333,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		99.00000	103,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,019.00000	5,930,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		126.00000	129,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		0.00000	2,813,000	6.88	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	02/02/2012	Bond Future	6.95	Call		0.00000	701,000	6.88	1,850,640.00	2,640	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		0.00000	2,047,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		0.00000	1,112,000	6.93	978,560.00	880	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		0.00000	1,421,000	6.97	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		0.00000	1,657,000	6.97	1,458,160.00	880	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		0.00000	3,124,000	7.19	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		0.00000	622,000	7.19	1,642,080.00	2,640	2,640.00
R203	On	03/05/2012	Bond Future			7.47600	7.45400		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,002.00000	5,915,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		437.00000	447,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,180.00000	6,092,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		407.00000	417,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,826.00000	5,740,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		468.00000	480,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.54600	7.52300		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,167.00000	5,091,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,111.00000	1,133,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,318.00000	5,241,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,060.00000	1,081,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,018.00000	4,942,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,165.00000	1,187,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.67600	7.65200		7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		396.00000	299,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		0.00000	0,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		598.00000	501,000		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	01/11/2012	Bond Future	7.80	Put		0.00000	0,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		194.00000	97,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		0.00000	0,000		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.58500	7.56600		7.50	0.00	0	1,081.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,269.00000	6,165,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,523.00000	6,419,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	1,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,014.00000	5,910,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.66900	7.64900		8.00	0.00	0	2,082.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,004.00000	6,901,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		111.00000	115,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,235.00000	7,131,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		98.00000	101,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,774.00000	6,671,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		126.00000	129,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.74600	7.72500		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,810.00000	5,718,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		694.00000	711,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,010.00000	5,917,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		653.00000	668,000	8.41	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	03/05/2012	Bond Future	8.70	Call		5,616.00000	5,526,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		742.00000	760,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.82000	7.79800		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,011.00000	4,931,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,589.00000	1,619,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,176.00000	5,095,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,516.00000	1,544,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,847.00000	4,768,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,664.00000	1,694,000	8.52	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.94000	7.91700			0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		397.00000	287,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		635.00000	525,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		158.00000	48,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		0.00000	0,000		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			5.87000	5.84500		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,847.00000	3,795,000	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		3,945.00000	3,893,000	2.45	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,748.00000	3,696,000	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			5.87600	5.84800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,868.00000	3,816,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1.00000	0,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,955.00000	3,904,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,780.00000	3,729,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.84600	5.81300		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,733.00000	2,683,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		56.00000	59,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,806.00000	2,756,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		51.00000	54,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,661.00000	2,611,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		62.00000	65,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.77300	5.73300		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,212.00000	2,164,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		141.00000	148,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,270.00000	2,221,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		131.00000	138,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,154.00000	2,106,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		150.00000	157,000	2.17	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.82400	5.77700			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	01/11/2012	Bond Future	6.00	Call		257.00000	202,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		314.00000	260,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		199.00000	145,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		0.00000	0,000		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			7.79000	7.77100		8.75	126,778,611.20	1,280	8,016.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,528.00000	5,417,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,799.00000	5,688,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,255.00000	5,144,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		195.00000	195,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		947.00000	836,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,205.00000	2,091,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		16.00000	14,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,320.00000	3,208,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		1.00000	1,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,813.00000	2,922,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		4.00000	2,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		544.00000	570,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		421.00000	336,000	8.75	0.00	0	300.00

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	7.95	Put		128.00000	126,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,170.00000	1,056,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,599.00000	3,487,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		1.00000	0,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.87300	7.85300		9.50	7,745,962.40	80	690.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,492.00000	6,385,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		227.00000	234,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,729.00000	6,621,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		203.00000	208,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,256.00000	6,150,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		253.00000	261,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		0.00000	3,787,000	9.38	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		0.00000	754,000	9.38	1,447,680.00	1,920	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		0.00000	2,606,000	9.47	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		0.00000	1,327,000	9.47	849,280.00	640	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		0.00000	1,836,000	9.54	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		0.00000	1,967,000	9.54	1,258,880.00	640	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		0.00000	4,141,000	9.80	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		0.00000	656,000	9.80	1,259,520.00	1,920	1,920.00
R207	On	03/05/2012	Bond Future			7.95000	7.92900		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,494.00000	5,401,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,078.00000	1,101,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,691.00000	5,597,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,014.00000	1,036,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,295.00000	5,204,000	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	03/05/2012	Bond Future	8.70	Put		1,140.00000	1,166,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.02600	8.00400		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,563.00000	5,475,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,652.00000	1,682,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,742.00000	5,653,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,576.00000	1,605,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,386.00000	5,299,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,731.00000	1,762,000	9.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.13700	8.11400			0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		706.00000	586,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		964.00000	844,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		447.00000	327,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		0.00000	0,000		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			7.84500	7.83000		9.75	0.00	0	1,996.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,544.00000	5,451,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,834.00000	5,740,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	10.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Call		5,254.00000	5,160,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		219.00000	213,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		967.00000	867,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		19.00000	15,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,301.00000	2,203,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,487.00000	3,393,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1.00000	1,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,408.00000	6,314,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		0.00000	0,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.92100	7.90600		10.25	33,203,086.00	350	6,647.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,681.00000	6,594,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		282.00000	287,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,932.00000	6,844,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		254.00000	258,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,432.00000	6,345,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		313.00000	318,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		0.00000	3,807,000	10.13	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		0.00000	871,000	10.13	2,508,480.00	2,880	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		0.00000	2,764,000	10.23	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		0.00000	1,401,000	10.23	1,344,960.00	960	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		0.00000	1,954,000	10.33	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		0.00000	2,082,000	10.33	1,998,720.00	960	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		0.00000	4,445,000	10.73	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		0.00000	700,000	10.73	2,016,000.00	2,880	2,880.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			7.99000	7.97500		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,710.00000	6,632,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		832.00000	844,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,932.00000	6,854,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		780.00000	792,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,489.00000	6,412,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		887.00000	899,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.05700	8.04100		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,845.00000	5,775,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,821.00000	1,845,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,038.00000	5,967,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,739.00000	1,761,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,653.00000	5,584,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,906.00000	1,930,000	10.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.16000	8.14300			0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		605.00000	509,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		886.00000	790,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		323.00000	227,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

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
R209	On	03/11/2011	Bond Future			8.68400	8.67500		16.50	31,450,090.42	413	1,624.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,046.00000	951,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		444.00000	421,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,313.00000	1,217,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		313.00000	290,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		810.00000	719,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		608.00000	590,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.75100	8.74100		17.25	0.00	0	1,374.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,901.00000	3,837,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,879.00000	1,894,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,138.00000	4,073,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,735.00000	1,750,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,671.00000	3,609,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,032.00000	2,050,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.81300	8.80300		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,631.00000	4,575,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,103.00000	3,126,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,847.00000	4,789,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,939.00000	2,960,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,421.00000	4,366,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,276.00000	3,300,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.87300	8.86300		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,338.00000	6,281,000	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.25	Put		3,417.00000	3,438,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,557.00000	6,499,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,272.00000	3,292,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,122.00000	6,066,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,568.00000	3,590,000	18.04	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.95400	8.94300			0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		436.00000	351,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		814.00000	730,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		54.00000	0,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		0.00000	31,000		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			129.55291	129.57241			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		1,428.00000	1,447,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		1,478.00000	1,497,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	130.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		1,378.00000	1,397,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future			131.41027	131.43003			0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Call		430.00000	410,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		380.00000	360,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		480.00000	460,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.71957	113.68532			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,435.00000	112,470,000		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		112,385.00000	112,420,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		112,485.00000	112,520,000		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			114.01224	113.97755			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,478.00000	3,512,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		3,428.00000	3,462,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		3,528.00000	3,562,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.28645	109.30352			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,804.00000	106,786,000		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		106,754.00000	106,736,000		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		106,854.00000	106,836,000		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			109.38502	109.40234			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		902.00000	885,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		852.00000	835,000		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		952.00000	935,000		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			8.66500	8.66600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		685.00000	693,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		1,089.00000	1,097,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		278.00000	286,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.74100	8.74200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Call		2,046.00000	2,054,000		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		2,434.00000	2,442,000		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		1,656.00000	1,664,000		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			8.80800	8.80800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,416.00000	3,416,000		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		3,789.00000	3,789,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,040.00000	3,040,000		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			8.87200	8.87300			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,888.00000	2,896,000		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		3,260.00000	3,268,000		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		2,514.00000	2,522,000		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	01/11/2012	Bond Future			8.96100	8.96200			0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		293.00000	301,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		677.00000	685,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	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	01/11/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		93.00000	85,000		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			15,914.67000	15,876.36000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1.22260	1.22110		22.08	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,251.00000	1,264,000	20.85	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		40.00000	38,000	20.85	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		839.00000	848,000	21.24	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		128.00000	122,000	21.24	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		1,728.00000	1,742,000	23.08	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		17.00000	16,000	23.08	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.23850	1.23710		23.31	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		879.00000	887,000	22.26	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		508.00000	502,000	22.26	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		663.00000	668,000	23.31	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		792.00000	783,000	23.31	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,166.00000	1,177,000	21.48	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		295.00000	292,000	21.48	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>5,162,034,633.68</b>	<b>169,646</b>	<b>1,265,559.00</b>
<b><u>j-Bonds</u></b>									
1BG4A1 On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A2 On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA384L On	09/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA385L On	21/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA386L On	22/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB06 On	27/03/2015	Spot Bond	100.00000	100.00000			23,100,000,000.00	231,000	5,000,000.00
AB07 On	07/03/2014	Spot Bond	100.00000	100.00000			0.00	0	6,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			86,800,000,000.00	868,000	298,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			46,000,000,000.00	460,000	230,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			1,400,000,000.00	14,000	14,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			600,000,000.00	6,000	1,000,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			37,000,000,000.00	370,000	240,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	2,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			12,200,000,000.00	122,000	10,302,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			10,700,000,000.00	107,000	7,941,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	11,000,000.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	50,000,000.00	
ACL143	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		8,000,000,000.00	80,000	2,920,000.00	
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		2,600,000,000.00	26,000	14,476,000.00	
AIR03U	On	26/10/2014	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
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			6,000,000,000.00	60,000	30,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			67,081,500,000.00	670,815	371,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			4,600,000,000.00	46,000	26,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		1,700,000,000,000.00		17,000,000	23,000,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			32,500,000,000,000.00	325,000,000	700,000,000.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	340,000,000.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			23,940,000,000,000.00	239,400,000	579,000,000.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	88,000,000.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	102,000,000.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			16,400,000,000,000.00	164,000,000	82,000,000.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			18,400,000,000,000.00	184,000,000	92,000,000.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			10,300,000,000.00	103,000	3,914,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	700,000,000.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	340,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		12,000,000,000.00		120,000	60,000.00
CBL06	On	02/11/2014			100.00000	100.00000		6,200,000,000.00		62,000	62,000.00
CBL08	On	02/11/2016			100.00000	100.00000		600,000,000.00		6,000	6,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
CBL11	On	06/05/2016			100.00000	100.00000		5,100,000,000.00		51,000	3,051,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
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
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 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
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			4,900,000,000.00	49,000	2,960,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000		108,000,000,000,000.00	1,080,000,000	540,000,000.00	
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	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,600,000,000.00		266,000	80,790,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		28,300,000,000.00		283,000	124,959,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ159L On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L On 13/02/2012 Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			213,700,000,000.00	2,137,000	54,410,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			394,198,000,000.00	42,616,000	391,007,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			23,540,000,000.00	2,354,000	457,018,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			23,502,900,000.00	2,994,000	319,931,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			21,832,500,000.00	2,911,000	266,982,500.00
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			14,400,000,000.00	144,000	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			76,000,000.00	760,000	380,000.00
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
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			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
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	3,968,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			17,100,000,000.00	171,000	91,000.00
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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000		56,000,000,000.00		560,000	280,000.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		560,000,000,000.00		5,600,000	2,625,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			40,300,000,000.00	403,000	26,220,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			5,700,000,000.00	57,000	32,348,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013			100.00000	100.00000			110,000,000,000.00	1,100,000	550,000.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013			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
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	37,000.00
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			13,900,000,000.00	139,000	29,867,000.00
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			60,000,000,000.00	600,000	300,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			2,500,000,000,000.00	25,000,000	243,000,000.00
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
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/11/2011	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
MAQ00	On	27/01/2012	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			58,000,000.00	580,000	290,000.00
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	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
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012	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
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
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			600,000,000.00	6,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			20,500,000,000.00	205,000	4,302,000.00
MTN03	On	13/07/2015			100.00000	100.00000			158,000,000,000.00	1,580,000	1,190,000.00
MTN04	On	13/07/2017			100.00000	100.00000			6,800,000,000.00	68,000	5,438,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		18,200,000,000.00		182,000	4,829,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	6,445,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	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			19,800,000,000.00	198,000	10,822,000.00
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			224,000,000,000.00	2,240,000	560,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			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	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		12,400,000,000.00		124,000	4,876,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		42,000,000,000.00		420,000	30,230,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	260,000,000.00
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		7,600,000,000.00		76,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		4,800,000,000,000.00		48,000,000	30,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		21,000,000,000.00		210,000	27,802,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	129,655,172.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.55000	6.53000		121,404,573,570,000.00	18,535,049,400	14,786,007,798.00	
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			8.23000	8.23000		48,224,689,060,000.00	5,859,622,000	9,545,613,405.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.14000	0.14000		78,629,671,680.00	561,640,512	1,388,812,354.00	
R197	On	07/12/2023	Spot Bond			2.56000	2.60000		368,460,800,000.00	143,930,000	294,862,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.15000	6.13000			2,725,372,500,000.00	443,150,000	2,316,758,000.00
R202	On	07/12/2033	Spot Bond			2.70000	2.76000			1,212,797,456,100.00	449,184,243	1,467,472,000.00
R203	On	15/09/2017	Spot Bond			7.31000	7.29000			47,039,579,530,000.00	6,434,963,000	8,441,576,000.00
R204	On	21/12/2018	Spot Bond			7.58000	7.56000			8,562,019,320,000.00	1,129,554,000	3,906,885,261.00
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			5.87000	5.84500			27,332,668,840,000.00	4,656,332,000	5,728,281,000.00
R207	On	15/01/2020	Spot Bond			7.78500	7.76500			20,616,747,696,000.00	2,648,265,600	6,995,916,000.00
R208	On	31/03/2021	Spot Bond			7.84000	7.82500			27,195,964,320,000.00	3,468,873,000	7,408,076,870.00
R209	On	31/03/2036	Spot Bond			8.68000	8.67000			6,902,448,840,000.00	795,213,000	9,945,036,700.00
R210	On	31/03/2028	Spot Bond			2.75000	2.75000			2,938,650,000,000.00	1,068,600,000	706,374,000.00
R211	On	31/01/2017	Spot Bond			1.30000	1.31000			182,192,400,000.00	140,148,000	932,048,000.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			126,000,000,000.00	50,000,000	273,000,000.00
R213	On	28/02/2031	Spot Bond			8.66000	8.66000			7,125,136,240,000.00	822,764,000	2,189,530,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,671,716,000,000.00	1,180,264,000	2,207,038,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			7,100,000,000.00	71,000	17,929,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	2,888,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	3,955,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			8,970,000,000.00	1,560,000	260,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			7,000,000,000.00	70,000	70,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	2,440,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			59,800,000,000.00	598,000	358,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			260,000,000,000.00	2,600,000	1,300,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			22,000,000,000.00	220,000	110,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			9,332,700,000,000.00	93,327,000	50,000,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN853On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN871	On	18/11/2011	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		46,000,000,000,000.00		460,000,000	330,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		8,200,000,000.00		82,000	4,009,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		23,200,000,000.00		232,000	1,007,018,000.00
TN20	On	17/09/2020			100.00000	100.00000		30,900,000,000.00		309,000	414,277,000.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	87,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	16,026,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			34,600,000.00	346,000	52,573,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	134,701,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>612,067,871,143,780.00</b>	<b>51,258,869,570</b>	<b>89,797,148,740.00</b>
<b>Grand Total:</b>							<b>612,073,033,178,414.00</b>	<b>51,259,039,216</b>	<b>89,798,414,299.00</b>