



# Daily MTM Report

Daily summary for: 10/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			8.04210	8.04990		24.12	170,757,909.30	21,233	252,329.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		723.00000	717,000	21.29	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		23.00000	25,000	21.29	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		679.00000	673,000	21.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		29.00000	31,000	21.37	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		768.00000	762,000	21.20	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		18.00000	20,000	21.20	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		3.00000	3,000	24.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,303.00000	1,295,000	24.28	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		228.00000	229,000	23.83	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		278.00000	271,000	23.83	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		6.00000	7,000	22.70	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,056.00000	1,049,000	22.70	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		14.00000	15,000	21.12	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		814.00000	807,000	21.12	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,900.00000	1,892,000	28.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	28.41	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		45.00000	46,000	21.53	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		595.00000	588,000	21.53	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,601.00000	1,593,000	26.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	1,000	26.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,651.00000	1,643,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,800.00000	1,793,000	27.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	1,000	27.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		256.00000	249,000	24.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		256.00000	257,000	24.12	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,100.00000	2,092,000	29.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		637.00000	630,000	21.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		37.00000	38,000	21.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,352.00000	1,344,000	24.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	24.60	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,253.00000	1,245,000	23.96	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	3,000	23.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		326.00000	319,000	23.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		176.00000	177,000	23.24	198,240.00	1,120	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		445.00000	437,000	22.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		95.00000	95,000	22.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,204.00000	1,196,000	23.65	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	4,000	23.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,750.00000	1,743,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	1,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,701.00000	1,693,000	26.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	1,000	26.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,050.00000	2,042,000	29.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		382.00000	375,000	22.65	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		132.00000	133,000	22.65	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		516.00000	509,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		66.00000	67,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,452.00000	1,444,000	25.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	25.23	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,200.00000	2,192,000	30.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		353.00000	346,000	22.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		153.00000	154,000	22.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		12.00000	13,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		862.00000	855,000	21.44	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,501.00000	1,493,000	25.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	25.54	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		160.00000	154,000	26.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		460.00000	462,000	26.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		202.00000	196,000	25.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		352.00000	354,000	25.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,950.00000	1,942,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		910.00000	903,000	21.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		10.00000	11,000	21.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,154.00000	1,147,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		4.00000	5,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		959.00000	951,000	22.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		9.00000	9,000	22.07	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,402.00000	1,394,000	24.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	24.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,850.00000	1,843,000	28.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	1,000	28.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		173.00000	167,000	25.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		423.00000	425,000	25.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,551.00000	1,543,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,105.00000	1,098,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		5.00000	6,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		479.00000	472,000	21.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		79.00000	80,000	21.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		148.00000	142,000	26.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		498.00000	500,000	26.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		187.00000	181,000	25.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		387.00000	389,000	25.62	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		412.00000	405,000	22.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		112.00000	113,000	22.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,007.00000	1,000,000	22.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		7.00000	8,000	22.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		237.00000	230,000	24.49	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		287.00000	288,000	24.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,000.00000	1,992,000	29.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		301.00000	294,000	23.53	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		201.00000	202,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		555.00000	548,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		55.00000	56,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		219.00000	212,000	24.87	0.00	0	1,060.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		319.00000	320,000	24.87	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		89.00000	85,000	29.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		789.00000	793,000	29.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		833.00000	837,000	29.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		83.00000	79,000	29.91	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		5.00000	5,000	40.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,905.00000	2,913,000	40.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,851.00000	3,859,000	40.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	40.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		702.00000	706,000	28.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		102.00000	98,000	28.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		577.00000	580,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		127.00000	122,000	27.52	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.14110	8.14710		23.93	9,199,443.00	1,130	45,712.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,168.00000	1,164,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		57.00000	59,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,125.00000	1,120,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		64.00000	65,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,212.00000	1,207,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		51.00000	52,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,200.00000	1,195,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		53.00000	54,000	21.17	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,070.00000	1,066,000	21.03	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		73.00000	75,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		987.00000	983,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		90.00000	92,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,380.00000	1,375,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		33.00000	34,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,028.00000	1,024,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		81.00000	83,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,427.00000	1,421,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		30.00000	30,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		765.00000	763,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		168.00000	172,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		542.00000	542,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		345.00000	351,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		869.00000	866,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		122.00000	125,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		406.00000	405,000	24.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		559.00000	564,000	24.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,473.00000	1,467,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		26.00000	26,000	21.43	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		389.00000	389,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		592.00000	598,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,335.00000	1,329,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		38.00000	38,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		520.00000	520,000	23.20	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		373.00000	379,000	23.20	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,113.00000	1,108,000	21.08	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		66.00000	67,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,520.00000	1,514,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		23.00000	23,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		833.00000	831,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		136.00000	140,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		441.00000	440,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		494.00000	499,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		590.00000	589,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		293.00000	298,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,156.00000	1,151,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		59.00000	60,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,567.00000	1,561,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		20.00000	20,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		615.00000	614,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		268.00000	273,000	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	19/03/2012	Foreign Exchange Future	8.05	Call		499.00000	499,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		402.00000	408,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		566.00000	565,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		319.00000	324,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		460.00000	459,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		463.00000	468,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		906.00000	902,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		109.00000	111,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		946.00000	942,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		99.00000	101,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,289.00000	1,284,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		42.00000	43,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		671.00000	669,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		224.00000	228,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		479.00000	478,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		432.00000	437,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		799.00000	796,000	21.29	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		152.00000	155,000	21.29	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,760.00000	1,753,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		13.00000	12,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,004.00000	1,998,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		7.00000	7,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		733.00000	731,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		186.00000	190,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		423.00000	422,000	24.36	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		526.00000	531,000	24.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,955.00000	1,949,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	8,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,244.00000	1,239,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		47.00000	48,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		641.00000	640,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		244.00000	249,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		374.00000	373,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		627.00000	632,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,711.00000	1,705,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		14.00000	14,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		701.00000	699,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		204.00000	208,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,615.00000	1,609,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		18.00000	18,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,662.00000	1,656,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		15.00000	15,000	21.60	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,808.00000	1,802,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		11.00000	11,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,054.00000	2,047,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		7.00000	6,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		359.00000	358,000	25.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		662.00000	667,000	25.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		345.00000	344,000	25.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		698.00000	703,000	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		273.00000	272,000	26.75	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		926.00000	931,000	26.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.23410	8.23730		23.77	370,534.50	45	21,717.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,138.00000	1,136,000	20.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		151.00000	152,000	20.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,100.00000	1,098,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		163.00000	164,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,176.00000	1,174,000	20.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		139.00000	140,000	20.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		654.00000	655,000	23.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		517.00000	521,000	23.13	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.32380	8.32520		23.65	2,080,950.00	250	1,479.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,310.00000	1,305,000	20.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		185.00000	181,000	20.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,273.00000	1,269,000	20.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		198.00000	195,000	20.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,347.00000	1,342,000	20.20	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		172.00000	168,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		213.00000	210,000	20.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,238.00000	1,234,000	20.35	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,274.00000	1,277,000	25.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		499.00000	501,000	25.97	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		891.00000	891,000	22.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		466.00000	467,000	22.03	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		631.00000	633,000	24.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		906.00000	909,000	24.52	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,352.00000	1,355,000	26.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		477.00000	479,000	26.26	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.40710	8.40830		23.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,129.00000	1,125,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		421.00000	418,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,104.00000	1,100,000	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		446.00000	443,000	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,154.00000	1,150,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		396.00000	393,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		582.00000	582,000	22.47	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		990.00000	989,000	22.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,319.00000	1,323,000	25.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		627.00000	630,000	25.70	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.48980	8.49170		24.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,149.00000	1,147,000	22.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		607.00000	607,000	22.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,128.00000	1,127,000	22.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		636.00000	637,000	22.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,170.00000	1,168,000	22.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		578.00000	578,000	22.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,362.00000	1,369,000	25.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		754.00000	759,000	25.47	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,089.00000	1,089,000	22.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		697.00000	699,000	22.93	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future			9.23670	9.24430		25.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,883.00000	1,886,000	24.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,139.00000	1,149,000	24.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,863.00000	1,866,000	24.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,169.00000	1,179,000	24.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,903.00000	1,905,000	24.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,109.00000	1,118,000	24.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		829.00000	835,000	22.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,073.00000	2,072,000	22.78	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.32720	10.33480		26.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,576.00000	2,586,000	25.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,441.00000	1,459,000	25.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,558.00000	2,569,000	25.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,473.00000	1,492,000	25.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,594.00000	2,603,000	25.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,409.00000	1,426,000	25.21	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.04210	8.04990		24.12	40,210.50	5	409.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			105,615.00000	104,874,000	22.70	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			625.00000	664,000	22.70	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			100,728.00000	99,997,000	22.38	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			738.00000	787,000	22.38	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			110,520.00000	109,770,000	23.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			530.00000	560,000	23.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.14110	8.14710		23.93	40,705.50	5	422.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		76,523.00000	76,295,000	21.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		16,813.00000	17,185,000	21.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		73,270.00000	73,068,000	21.57	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		18,560.00000	18,958,000	21.57	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		79,880.00000	79,628,000	21.29	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		15,170.00000	15,518,000	21.29	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		49,381.00000	49,931,000	24.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		44,091.00000	44,041,000	24.14	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future				12.80610	12.80950			4,161,982.50	325	13,893.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,185.00000	1,181,000	19.77	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		26.00000	25,000	19.77	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,137.00000	1,134,000	19.56	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		28.00000	28,000	19.56	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,232.00000	1,229,000	19.98	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		23.00000	23,000	19.98	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		693.00000	689,000	17.85	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		84.00000	83,000	17.85	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,523.00000	1,519,000	21.66	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		14.00000	13,000	21.66	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		952.00000	949,000	18.74	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		43.00000	43,000	18.74	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		1,091.00000	1,087,000	19.36	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		32.00000	31,000	19.36	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,314.00000	2,310,000	26.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		5.00000	4,000	26.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,115.00000	2,111,000	25.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		6.00000	5,000	25.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.95210	12.95320		20.91	0.00	0	3,978.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,604.00000	1,601,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		101.00000	99,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,560.00000	1,556,000	18.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		107.00000	104,000	18.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,649.00000	1,646,000	19.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		96.00000	94,000	19.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,516.00000	1,512,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		113.00000	110,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,237.00000	1,234,000	18.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		184.00000	182,000	18.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,016.00000	2,013,000	20.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		63.00000	61,000	20.48	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,312.00000	1,308,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		159.00000	156,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		965.00000	965,000	19.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		312.00000	313,000	19.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,694.00000	1,691,000	19.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		91.00000	89,000	19.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,109.00000	2,107,000	20.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		56.00000	55,000	20.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,389.00000	1,385,000	18.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		136.00000	133,000	18.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,923.00000	1,920,000	20.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		70.00000	68,000	20.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,165.00000	1,162,000	18.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		212.00000	210,000	18.96	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.08630	13.08220		21.54	0.00	0	2,832.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,524.00000	1,521,000	19.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		292.00000	285,000	19.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,490.00000	1,487,000	19.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		308.00000	301,000	19.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,559.00000	1,555,000	19.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		277.00000	269,000	19.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10360	0.10360		21.31	0.00	0	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,361.00000	2,361,000	27.86	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	27.86	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,364.00000	1,365,000	21.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		4.00000	5,000	21.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,360.00000	3,360,000	31.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.26	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10510	0.10510		23.05	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,576.00000	1,578,000	21.41	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		66.00000	68,000	21.41	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		848.00000	854,000	23.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		338.00000	344,000	23.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,516.00000	2,517,000	21.25	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		6.00000	7,000	21.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.92250	10.91510		19.00	18,404,412.50	1,685	22,353.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,123.00000	1,130,000	17.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		8.00000	8,000	17.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,075.00000	1,081,000	17.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		10.00000	9,000	17.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,172.00000	1,179,000	18.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		7.00000	7,000	18.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		932.00000	938,000	17.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		17.00000	16,000	17.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,369.00000	1,376,000	19.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		4.00000	4,000	19.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,617.00000	1,624,000	20.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		2.00000	2,000	20.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,518.00000	1,525,000	19.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		3.00000	3,000	19.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		76.00000	77,000	23.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		911.00000	905,000	23.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		979.00000	985,000	17.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		14.00000	13,000	17.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		95.00000	95,000	22.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		780.00000	773,000	22.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,419.00000	1,426,000	19.41	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		4.00000	4,000	19.41	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		242.00000	241,000	19.48	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		327.00000	319,000	19.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		705.00000	709,000	16.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		40.00000	37,000	16.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		88.00000	89,000	22.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		823.00000	817,000	22.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		620.00000	622,000	16.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		55.00000	50,000	16.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		885.00000	891,000	17.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		20.00000	19,000	17.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,320.00000	1,327,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		5.00000	5,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		176.00000	177,000	20.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		461.00000	455,000	20.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		794.00000	798,000	17.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		29.00000	26,000	17.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		839.00000	844,000	17.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		24.00000	22,000	17.17	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		47.00000	43,000	16.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		662.00000	665,000	16.79	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		261.00000	261,000	19.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		296.00000	289,000	19.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,046.00000	1,040,000	23.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		61.00000	62,000	23.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			11.06170	11.05170		19.98	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,089.00000	1,093,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		137.00000	131,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,051.00000	1,055,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		149.00000	143,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,127.00000	1,132,000	18.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		125.00000	120,000	18.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,024.00000	2,034,000	19.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		22.00000	22,000	19.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		977.00000	981,000	18.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		175.00000	169,000	18.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,335.00000	1,341,000	18.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		83.00000	79,000	18.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,072.00000	2,082,000	19.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		20.00000	20,000	19.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,249.00000	1,255,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		97.00000	93,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		747.00000	750,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		295.00000	288,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		667.00000	670,000	19.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		365.00000	358,000	19.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		941.00000	945,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		189.00000	183,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		509.00000	512,000	20.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		557.00000	550,000	20.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		376.00000	379,000	21.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		824.00000	817,000	21.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		594.00000	597,000	19.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		442.00000	435,000	19.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		313.00000	316,000	22.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,011.00000	1,004,000	22.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		571.00000	574,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		469.00000	462,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,557.00000	1,565,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		55.00000	53,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		437.00000	440,000	20.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		685.00000	678,000	20.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.19380	11.17970		20.16	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,088.00000	1,096,000	18.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		308.00000	302,000	18.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,057.00000	1,065,000	18.58	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		327.00000	321,000	18.58	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,121.00000	1,128,000	18.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		291.00000	284,000	18.47	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.32160	11.30350		20.25	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,095.00000	1,106,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		517.00000	510,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,066.00000	1,077,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		538.00000	531,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,125.00000	1,135,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		497.00000	489,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			413.80300	413.87500			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			419.68200	419.74500			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			377.70600	377.78600			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			383.07200	383.14300			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.12560	8.16190		19.28	29,414,672.00	3,620	10,006.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,513.00000	1,477,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,464.00000	1,427,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	1,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,563.00000	1,527,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		687.00000	653,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		25.00000	27,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		874.00000	836,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		12.00000	10,000	20.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.14710	8.18130		19.31	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,001.00000	971,000	19.49	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		70.00000	74,000	19.49	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		959.00000	929,000	19.41	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		78.00000	82,000	19.41	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,044.00000	1,014,000	19.57	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		63.00000	67,000	19.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		877.00000	848,000	19.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		96.00000	101,000	19.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,267.00000	1,235,000	19.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		36.00000	38,000	19.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		618.00000	593,000	19.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		187.00000	196,000	19.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		837.00000	809,000	19.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		106.00000	112,000	19.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,221.00000	1,190,000	19.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		40.00000	43,000	19.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,989.00000	1,955,000	22.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	8,000	22.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		525.00000	502,000	19.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		244.00000	255,000	19.13	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.17870	8.20730		19.25	0.00	0	6,167.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		796.00000	774,000	18.85	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		239.00000	245,000	18.85	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		763.00000	742,000	18.84	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		256.00000	263,000	18.84	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		829.00000	807,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		222.00000	228,000	18.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.18340	9.18870		17.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,288.00000	2,282,000	16.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		399.00000	399,000	16.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,248.00000	2,243,000	16.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		409.00000	410,000	16.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,328.00000	2,322,000	16.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		389.00000	389,000	16.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.86490	7.87050		16.96	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		634.00000	629,000	17.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		14.00000	14,000	17.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		587.00000	583,000	17.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		17.00000	18,000	17.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		681.00000	676,000	17.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		11.00000	11,000	17.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		304.00000	299,000	16.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		84.00000	84,000	16.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,072.00000	1,067,000	19.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	2,000	19.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		339.00000	334,000	16.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		69.00000	69,000	16.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,023.00000	1,017,000	19.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	2,000	19.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		498.00000	493,000	16.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		28.00000	28,000	16.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		973.00000	968,000	18.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		3.00000	3,000	18.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		455.00000	451,000	16.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		35.00000	36,000	16.76	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			7.94820	7.95170		17.23	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		547.00000	545,000	16.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		145.00000	147,000	16.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		515.00000	513,000	16.66	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		163.00000	165,000	16.66	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		582.00000	580,000	16.61	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		130.00000	132,000	16.61	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.10280	0.10300			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.10320	0.10410			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.17590	0.17410			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.39100	0.39240			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.13440	0.13170			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.20300	0.20090			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.10580	0.10650			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.07790	0.07820			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.06870	0.06890			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.07950	0.07860			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.10440	0.10340			0.00	0	12,987.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			8.87460	8.89020		23.73	0.00	0	47.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		631.00000	625,000	20.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		41.00000	50,000	20.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		590.00000	586,000	21.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		50.00000	61,000	21.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		673.00000	666,000	20.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		33.00000	41,000	20.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		478.00000	478,000	21.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		88.00000	103,000	21.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		761.00000	752,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		21.00000	27,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		998.00000	983,000	20.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		8.00000	8,000	20.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		444.00000	446,000	22.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		104.00000	121,000	22.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		259.00000	266,000	24.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		269.00000	291,000	24.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		119.00000	125,000	26.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		629.00000	650,000	26.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		175.00000	182,000	25.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		435.00000	457,000	25.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		513.00000	512,000	21.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		73.00000	87,000	21.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		899.00000	887,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		9.00000	12,000	19.85	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,146.00000	1,131,000	21.52		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	6,000	21.52		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		304.00000	309,000	23.45		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		214.00000	234,000	23.45		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,245.00000	1,229,000	22.44		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	4,000	22.44		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		355.00000	359,000	22.91		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		165.00000	184,000	22.91		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		240.00000	247,000	24.33		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		300.00000	322,000	24.33		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		413.00000	415,000	22.36		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		123.00000	140,000	22.36		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		109.00000	116,000	27.26		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		669.00000	691,000	27.26		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		162.00000	169,000	25.84		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		472.00000	494,000	25.84		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.00340	9.01730		23.93		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		688.00000	699,000	22.43		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		271.00000	296,000	22.43		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		661.00000	672,000	22.61		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		294.00000	319,000	22.61		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		716.00000	726,000	22.24		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		249.00000	273,000	22.24		0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			378.95900	379.04300			0.00	0	155.00
GOVI	On	02/02/2012	GOVI	369.00	Call		100,430.00000	99,590,000		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		100,330.00000	99,490,000		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		100,530.00000	99,690,000		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			384.34300	384.41800			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		24,180.00000	23,430,000		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		24,080.00000	23,330,000		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		24,280.00000	23,530,000		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	02/02/2012	Index Future			163.96400	163.69000			0.00	0	103.00
IGOV	On	03/05/2012	Index Future			166.29400	166.01200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			442.30400	442.30400			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.57000	5.41000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.54000	5.41000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.49000	5.36000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.37000	5.25000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.33000	5.22000			0.00	1,000	2,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.31000	5.20000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.32000	5.22000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.38000	5.30000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.50000	5.43000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.69000	5.62000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.92000	5.85000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.17000	6.11000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	02/02/2012	Index Future			370.61300	370.67000			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000	0.00	0	0.00		
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000	0.00	0	0.00		
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000	0.00	0	0.00		
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280		0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000	0.00	0	0.00		
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	0.00	0	0.00		
R157 On	02/02/2012	Bond Future			6.55000	6.54000		3.91	0.00	0	16,934.00	
R157 On	02/02/2012	Bond Future	8.50	Call		6,786.00000	6,750,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.50	Put		2.00000	2,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.55	Call		6,952.00000	6,916,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.55	Put		2.00000	1,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.45	Call		6,619.00000	6,583,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.45	Put		2.00000	2,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.55	Call		979.00000	955,000	3.92	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.55	Put		943.00000	955,000	3.92	0.00	0	130.00	
R157 On	02/02/2012	Bond Future	6.00	Put		2,229.00000	2,253,000	3.82	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.00	Call		271.00000	260,000	3.82	0.00	0	130.00	
R157 On	02/02/2012	Bond Future	7.05	Call		2,139.00000	2,107,000	4.01	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	7.05	Put		326.00000	330,000	4.01	0.00	0	130.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.25	Put		1,566.00000	1,585,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		520.00000	503,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,129.00000	1,142,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		805.00000	783,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		1,173.00000	1,147,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		779.00000	789,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,563.00000	2,530,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		223.00000	226,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.62100	6.61100		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,424.00000	5,392,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		110.00000	111,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,571.00000	5,538,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		99.00000	100,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,279.00000	5,246,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		122.00000	123,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.70200	6.69600		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,495.00000	4,477,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		558.00000	559,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,612.00000	4,594,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		528.00000	528,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,379.00000	4,361,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		590.00000	591,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.79800	6.79600		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,379.00000	2,373,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,803.00000	1,803,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Call		2,459.00000	2,453,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,743.00000	1,742,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,301.00000	2,295,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,866.00000	1,866,000	4.42	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.35500	8.35100		15.29	1,194,276.30	10	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,272.00000	7,226,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,326.00000	1,318,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,605.00000	7,559,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,219.00000	1,211,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,944.00000	6,898,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,441.00000	1,433,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,253.00000	7,265,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,333.00000	1,307,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,861.00000	16,893,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		114.00000	108,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,493.00000	5,498,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		2,086.00000	2,053,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,795.00000	35,757,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,569.00000	107,531,000	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.43600	8.43200		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,879.00000	7,841,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,749.00000	2,749,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,171.00000	8,132,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,605.00000	2,604,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,592.00000	7,554,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,901.00000	2,900,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.52100	8.51800		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,975.00000	6,948,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,881.00000	4,882,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,224.00000	7,197,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,686.00000	4,687,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,729.00000	6,703,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,082.00000	5,083,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.60700	8.60600		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,574.00000	7,560,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,294.00000	6,289,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,809.00000	7,795,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,089.00000	6,084,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,342.00000	7,328,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,504.00000	6,499,000	14.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.73924	218.81871			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		819.00000	739,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		769.00000	689,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		869.00000	789,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			242.17636	242.18431			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,184.00000	5,176,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		5,134.00000	5,126,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		5,234.00000	5,226,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.08800	6.09300		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,648.00000	5,661,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,774.00000	5,788,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		5,521.00000	5,535,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.12300	6.13000		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,997.00000	4,012,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		71.00000	68,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,108.00000	4,124,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		63.00000	62,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,887.00000	3,902,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		79.00000	77,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.16700	6.18100		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,266.00000	3,290,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		346.00000	339,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,354.00000	3,379,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		326.00000	319,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,179.00000	3,203,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		368.00000	361,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.21300	6.23500		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,779.00000	1,802,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,245.00000	1,223,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,838.00000	1,862,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,203.00000	1,183,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,721.00000	1,744,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,287.00000	1,266,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R:On	22/12/2014	Price Contribution				100.00000	100.00000			0.00	0	0.00
R202	On	02/02/2012	Bond Future			179.62912	178.20789			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,208.00000	2,629,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		1,158.00000	2,579,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		1,258.00000	2,679,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.30400	7.29400		6.92	537,801.90	5	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,565.00000	6,518,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		53.00000	52,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,772.00000	6,725,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		45.00000	45,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,358.00000	6,312,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		61.00000	61,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,378.00000	2,401,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		762.00000	739,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,664.00000	1,680,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,225.00000	1,195,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,572.00000	1,539,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,312.00000	1,325,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,420.00000	3,377,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		422.00000	425,000	7.13	0.00	0	2,640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.39200	7.38300		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,317.00000	6,279,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		435.00000	438,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,493.00000	6,455,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		404.00000	406,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,143.00000	6,105,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		469.00000	471,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.48900	7.48100		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,578.00000	5,548,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,343.00000	1,347,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,721.00000	5,691,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,284.00000	1,288,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,432.00000	5,403,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,400.00000	1,405,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.59500	7.59100		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,700.00000	3,686,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,056.00000	3,058,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,810.00000	3,796,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,965.00000	2,967,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,590.00000	3,577,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,148.00000	3,151,000	8.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.62300	7.60800		9.37	309,066.06	3	3,192.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Call		7,242.00000	7,164,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		130.00000	132,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,471.00000	7,392,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		116.00000	117,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,015.00000	6,937,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		148.00000	150,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.71400	7.69900		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,106.00000	6,039,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		856.00000	867,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,293.00000	6,226,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		802.00000	812,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,921.00000	5,855,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		913.00000	925,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.81300	7.79900		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,420.00000	5,367,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,003.00000	2,020,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,578.00000	5,525,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,923.00000	1,940,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,263.00000	5,211,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,085.00000	2,103,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.91700	7.90500		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,271.00000	4,235,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,817.00000	3,838,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,399.00000	4,362,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,707.00000	3,727,000	9.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.95	Call		4,146.00000	4,110,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,930.00000	3,952,000	9.89	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.86400	5.85300		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,858.00000	3,838,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,946.00000	3,925,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,770.00000	3,750,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.88700	5.87500		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,606.00000	2,587,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		29.00000	29,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,680.00000	2,661,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		25.00000	25,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,532.00000	2,513,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		33.00000	33,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.91500	5.91100		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,031.00000	2,025,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		206.00000	205,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,086.00000	2,080,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Put		194.00000	193,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,976.00000	1,971,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		218.00000	219,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.93100	5.93700		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		945.00000	947,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		873.00000	868,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		977.00000	979,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		847.00000	842,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		915.00000	917,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		900.00000	895,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.88800	7.88900		9.16	0.00	0	37,303.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,219.00000	6,221,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		159.00000	155,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,460.00000	6,462,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		138.00000	135,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,979.00000	5,980,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		181.00000	176,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,686.00000	3,674,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		562.00000	556,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,464.00000	2,451,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,094.00000	1,087,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,588.00000	1,581,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,810.00000	1,797,000	9.10	0.00	0	640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.50	Call		3,920.00000	3,917,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		526.00000	517,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.98100	7.98300		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,432.00000	5,432,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,314.00000	1,303,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,618.00000	5,619,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,240.00000	1,230,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,248.00000	5,249,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,392.00000	1,382,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.08100	8.08500		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,639.00000	5,647,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,162.00000	2,149,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,807.00000	5,816,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,075.00000	2,063,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,472.00000	5,480,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,251.00000	2,238,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.18100	8.18800		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,455.00000	4,468,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,134.00000	4,111,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,590.00000	4,603,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,011.00000	3,988,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,321.00000	4,334,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,259.00000	4,235,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.93700	7.93800		9.42	379,072.92	4	18,411.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,357.00000	6,359,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		154.00000	150,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,615.00000	6,617,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		133.00000	129,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,100.00000	6,101,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		177.00000	172,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,634.00000	3,622,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		594.00000	588,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,540.00000	2,527,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,073.00000	1,066,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,599.00000	1,592,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,831.00000	1,818,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,128.00000	4,125,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		487.00000	477,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.02000	8.02100		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,558.00000	6,557,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		955.00000	948,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,769.00000	6,768,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		891.00000	884,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,346.00000	6,344,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,018.00000	1,010,000	11.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.10800	8.11200		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,859.00000	5,868,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,249.00000	2,234,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,041.00000	6,050,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,155.00000	2,141,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,680.00000	5,688,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,346.00000	2,331,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.20100	8.20600		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,365.00000	4,374,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,117.00000	4,097,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,511.00000	4,521,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,982.00000	3,963,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,221.00000	4,230,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,255.00000	4,236,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.80700	8.80800		20.86	230,388.27	3	2,584.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,732.00000	3,720,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,241.00000	2,221,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,950.00000	3,938,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,079.00000	2,059,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		3,521.00000	3,508,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,414.00000	2,393,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.87900	8.88000		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,580.00000	4,573,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,655.00000	3,641,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,782.00000	4,775,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,478.00000	3,463,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,380.00000	4,373,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,838.00000	3,824,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.95300	8.95500		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,271.00000	6,271,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,061.00000	4,046,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,468.00000	6,468,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,894.00000	3,879,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,077.00000	6,076,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,234.00000	4,218,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.02800	9.03200		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,690.00000	5,698,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,933.00000	5,910,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,873.00000	5,881,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,737.00000	5,715,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,507.00000	5,515,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,132.00000	6,109,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			135.42087	135.42475			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		4,425.00000	4,421,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		4,375.00000	4,371,000		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		4,475.00000	4,471,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.65564	114.66313			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,163.00000	4,156,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		4,113.00000	4,106,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,213.00000	4,206,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.36027	111.36415			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,864.00000	2,860,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,814.00000	2,810,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,914.00000	2,910,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.76500	8.77100		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,148.00000	4,160,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,335.00000	2,299,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,389.00000	4,401,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,189.00000	2,152,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,914.00000	3,924,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,492.00000	2,454,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.84100	8.84800		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,097.00000	6,121,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,999.00000	2,968,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,337.00000	6,361,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,866.00000	2,835,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,861.00000	5,883,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,139.00000	3,106,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.92000	8.92800		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,569.00000	6,597,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,112.00000	4,077,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,796.00000	6,825,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.30	Put		3,967.00000	3,933,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,345.00000	6,373,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,262.00000	4,227,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.00300	9.01300		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,945.00000	5,978,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,045.00000	6,001,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,152.00000	6,185,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,868.00000	5,825,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,737.00000	5,769,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,223.00000	6,178,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,120.34000	16,126.38000			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			1.26720	1.26980		23.64	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,712.00000	1,687,000	24.70	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		14.00000	15,000	24.70	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,231.00000	1,210,000	22.33	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		33.00000	38,000	22.33	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,204.00000	2,178,000	27.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		6.00000	6,000	27.08	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.28360	1.28600		24.26	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,182.00000	1,169,000	22.68	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		322.00000	333,000	22.68	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		891.00000	882,000	23.27	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		531.00000	546,000	23.27	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,533.00000	1,517,000	22.10	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		173.00000	181,000	22.10	0.00	0	0.00

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**Total for Derivatives :** **237,319,665.25**      **30,443**      **1,319,572.00**

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**i-Bonds**

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			6,240,000,000.00	62,400	31,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			130,200,000,000.00	1,302,000	5,301,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		2,000,000,000.00		20,000	16,000.00
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		320,000,000,000.00		3,200,000	800,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		120,900,000,000.00		1,209,000	1,300,000.00
ABL8B	On	19/09/2013			100.00000	100.00000		0.00		0	0.00
ABL9	On	19/02/2012			100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000		640,000,000,000.00		6,400,000	1,600,000.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			52,400,000,000.00	524,000	10,007,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			32,100,000,000.00	321,000	7,401,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	1,007,000.00
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			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		161,200,000,000.00		1,612,000	3,210,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		200,000,000,000.00		2,000,000	500,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		38,710,000,000.00		387,100	14,882,100.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000		40,900,000,000.00		409,000	107,000.00
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		180,000,000,000.00		1,800,000	300,000.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000		120,000,000	0.00	1,200,000	300,000.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			51,800,000.00	518,000	3,992,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			24,500,000,000.00	245,000	235,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	10,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			337,700,000,000.00	3,377,000	1,975,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	20,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	300,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	33,200,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000	20,000,000.00	
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			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
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		22,800,000,000.00		228,000	3,003,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		700,000,000,000.00		7,000,000	22,500,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		44,194,500,000,000.00		441,945,000	297,282,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		79,236,280,000,000.00		792,362,800	397,365,800.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	20,353,582.00
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		11,340,000,000.00		113,400	56,700.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
EPF001	On	19/08/2015	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
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	2,000,000.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			1,140,000,000.00	11,400,000	87,697,000.00
ES18	On	20/04/2018			9.25000	9.25000			5,999,550,000.00	648,600	330,438,600.00
ES23	On	25/01/2023			10.00000	10.00000			40,000,000,000.00	4,000,000	291,226,000.00
ES26	On	02/04/2026			7.85000	7.85000			21,179,300,000.00	2,698,000	183,781,000.00
ES33	On	15/09/2033			7.50000	7.50000			19,139,250,000.00	2,551,900	575,968,300.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		81,100,000,000.00		811,000	5,004,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000		9,393,300,000,000.00		93,933,000	24,335,000.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			120,000,000,000.00	1,200,000	200,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000.00	
FRJ16	On	21/01/2016			100.00000	100.00000		17,800,000,000,000.00	178,000,000	178,000,000.00	
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			16,900,000,000.00	169,000	3,963,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			65,300,000,000.00	653,000	613,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			3,300,000,000,000.00	33,000,000	33,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	100,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	36.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	1,220,000.00
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		240,000,000,000.00		2,400,000	400,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		410,000,000,000.00		4,100,000	37,103,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		28,000,000,000.00		280,000	16,970,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			71,990,000,000.00	719,900	9,219,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	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	17,368,205.00
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			360,000,000.00	3,600,000	300,000.00
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			40,000,000.00	400,000	100,000.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			53,800,000,000.00	538,000	221,000.00
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			70,800,000,000.00	708,000	30,185,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000		600,000,000,000.00		6,000,000	2,000,000.00
IVA206	On	09/02/2012			100.00000	100.00000		30,000,000,000,000.00		300,000,000	318,000,000.00
IVA207	On	16/02/2012			100.00000	100.00000		27,000,000,000,000.00		270,000,000	270,000,000.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000		600,000,000.00	600,000,000.00	6,000,000	6,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017On	16/04/2012	Spot Bond	7.09500	7.09500			0.00	0	0.00
MBF018On	15/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF019On	15/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF021On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF024On	26/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF025On	26/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF026On	05/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF027On	07/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP011On	30/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP012On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP013On	29/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP141On	10/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP161On	13/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP171On	23/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP181On	28/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP191On	18/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			1,400,000,000.00	14,000	16,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			225,400,000,000.00	2,254,000	4,316,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			34,100,000,000.00	341,000	5,320,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		90,000,000,000.00		900,000	300,000.00
NBK11E	On	27/10/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	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		266,390,000,000.00		2,663,900	5,532,900.00
NBK2B	On	15/09/2015			100.00000	100.00000		90,000,000,000.00		900,000	300,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		29,700,000,000.00		297,000	6,287,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		545,000,000,000.00		5,450,000	12,315,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			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
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		64,200,000,000.00		642,000	4,839,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2016			6.82500	6.82500			10,920,000,000.00	1,600,000	400,000.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		60,000,000,000.00		600,000	5,200,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		138,100,000,000.00		1,381,000	11,352,000.00
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		4,020,000,000.00		40,200	6,840,200.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			106,200,000,000.00	1,062,000	27,622,000.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	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
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000		280,000,000,000.00		2,800,000	700,000.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000		280,000,000,000.00		2,800,000	700,000.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.48000	6.47000		231,067,417,303,440.00		35,658,552,053	17,002,079,455.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.28000	8.27500		43,045,476,120,000.00		5,198,729,000	8,683,947,000.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			215.96700	216.01200		215,378,705,892,000.00		997,276,000	1,396,029,000.00
R197	On	07/12/2023			2.43000	2.43000		758,876,704,200.00		312,294,940	183,333,550.00
R201	On	21/12/2014			6.05000	6.05500		379,679,850,000.00		62,757,000	2,468,132,000.00
R202	On	07/12/2033			2.53000	2.58000		1,981,254,784,740.00		783,104,658	1,418,468,467.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.22000	7.21000			36,463,065,808,060.00	5,050,286,123	7,491,393,470.00
R204	On	21/12/2018	Spot Bond			7.54000	7.52500			14,313,546,732,420.00	1,898,348,373	4,475,965,195.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.84000	5.83000			25,953,473,920,000.00	4,444,088,000	6,314,433,000.00
R207	On	15/01/2020	Spot Bond			7.80500	7.80500			48,758,930,103,940.00	6,247,140,308	10,161,353,000.00
R208	On	31/03/2021	Spot Bond			7.86000	7.86000			28,464,112,847,580.00	3,621,388,403	6,011,490,403.00
R209	On	31/03/2036	Spot Bond			8.74000	8.74000			12,752,691,320,000.00	1,459,118,000	10,029,163,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.55000			550,039,391,100.00	215,701,722	73,801,722.00
R211	On	31/01/2017	Spot Bond			1.25000	1.25000			106,695,000,000.00	85,356,000	640,700,000.00
R212	On	31/01/2022	Spot Bond			2.36000	2.36000			613,600,000.00	260,000	515,422,487.00
R213	On	28/02/2031	Spot Bond			8.69000	8.69500			8,290,260,000,000.00	954,000,000	1,020,099,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,975,500,000,000.00	1,227,000,000	2,981,000,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	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
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000		280,000,000,000.00		2,800,000	700,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,500,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			6,936,600,000,000.00	69,366,000	86,664,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			59,400,000,000.00	594,000	3,077,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			23,600,000,000.00	236,000	4,235,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000		160,000,000,000.00	160,000,000,000.00	1,600,000	400,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			44,000,000,000.00	440,000	404,000.00
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			512,000,000,000.00	5,120,000	4,509,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			281,200,000,000.00	2,812,000	710,000.00
SMF3	On	30/06/2012	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
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			80,000,000.00	800,000	200,000.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
SYN853	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			26,000,000,000.00	260,000	130,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			16,000,000,000.00	2,000,000	500,000.00
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
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000		300,000,000,000.00		3,000,000	500,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000		240,000,000,000.00		2,400,000	600,000.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		105,100,000,000.00		1,051,000	3,434,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		113,200,000,000.00		1,132,000	1,006,506,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		2,587,220,000,000.00		25,872,200	341,695,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		80,000,000,000.00		800,000	172,200,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		137,100,000,000.00		1,371,000	86,511,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	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
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	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			31,800,000,000.00	318,000	50,133,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	135,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	53,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>935,502,867,477,480.00</b>	<b>70,820,391,980</b>	<b>88,687,699,472.00</b>
<b>Grand Total:</b>							<b>935,503,104,797,145.00</b>	<b>70,820,422,423</b>	<b>88,689,019,044.00</b>