



Daily MTM Report

Daily summary for: 17/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.25450	8.19900		24.71	387,755,137.50	46,975	246,198.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		858.00000	912,000	21.75	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		9.00000	8,000	21.75	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		810.00000	863,000	21.29	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		11.00000	9,000	21.29	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		907.00000	961,000	22.21	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		8.00000	7,000	22.21	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		1.00000	2,000	27.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,450.00000	1,506,000	27.28	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		137.00000	117,000	23.03	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		336.00000	371,000	23.03	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		3.00000	3,000	24.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,202.00000	1,257,000	24.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		7.00000	6,000	22.67	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		956.00000	1,010,000	22.67	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,049.00000	2,105,000	31.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	1,000	31.39	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		19.00000	13,000	20.98	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		718.00000	767,000	20.98	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,749.00000	1,805,000	29.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	1,000	29.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,799.00000	1,855,000	29.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	1,000	29.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,949.00000	2,005,000	30.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	1,000	30.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		309.00000	342,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		160.00000	138,000	23.36	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,249.00000	2,305,000	32.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	1,000	32.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		763.00000	814,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		14.00000	10,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,500.00000	1,556,000	27.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	2,000	27.74	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,400.00000	1,456,000	26.82	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	2,000	26.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		397.00000	436,000	22.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		98.00000	82,000	22.35	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		544.00000	590,000	21.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		45.00000	36,000	21.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,351.00000	1,406,000	26.36	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		2.00000	2,000	26.36	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	6.30	Call		1,899.00000	1,955,000	30.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,849.00000	1,905,000	30.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	1,000	30.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,199.00000	2,255,000	32.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	32.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		466.00000	509,000	21.86	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		67.00000	55,000	21.86	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		629.00000	677,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		30.00000	23,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,600.00000	1,655,000	28.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	28.66	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,349.00000	2,405,000	33.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	33.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		430.00000	471,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		81.00000	67,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		6.00000	5,000	23.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,005.00000	1,059,000	23.13	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,650.00000	1,705,000	28.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	28.96	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		183.00000	205,000	25.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		334.00000	301,000	25.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		237.00000	265,000	24.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		238.00000	211,000	24.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,099.00000	2,155,000	31.69	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	1,000	31.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,054.00000	1,108,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		5.00000	4,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,301.00000	1,356,000	25.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		2.00000	2,000	25.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,103.00000	1,158,000	24.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		4.00000	4,000	24.05	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,550.00000	1,605,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,999.00000	2,055,000	31.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	1,000	31.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		200.00000	223,000	25.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		301.00000	269,000	25.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,699.00000	1,755,000	29.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	1,000	29.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,251.00000	1,307,000	25.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		2.00000	3,000	25.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		586.00000	633,000	21.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		37.00000	29,000	21.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		168.00000	189,000	25.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		369.00000	335,000	25.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		217.00000	243,000	24.71	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		268.00000	239,000	24.71	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		504.00000	549,000	21.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		55.00000	45,000	21.72	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		1,152.00000	1,207,000	24.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		3.00000	3,000	24.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		283.00000	314,000	23.70	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		184.00000	160,000	23.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,149.00000	2,205,000	31.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	1,000	31.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		366.00000	402,000	22.69	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		117.00000	98,000	22.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		673.00000	722,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		24.00000	18,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		259.00000	289,000	24.04	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		210.00000	185,000	24.04	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		95.00000	106,000	28.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		646.00000	602,000	28.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		689.00000	644,000	29.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		88.00000	98,000	29.22	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		4.00000	5,000	42.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,755.00000	2,701,000	42.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,702.00000	3,647,000	42.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	42.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		562.00000	521,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		111.00000	125,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		443.00000	406,000	26.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		142.00000	160,000	26.73	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.35560	8.30290		24.30	22,535,053.20	2,697	44,320.00

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		1,309.00000	1,355,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		42.00000	35,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,264.00000	1,309,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		47.00000	39,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,354.00000	1,401,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		37.00000	31,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,341.00000	1,388,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		38.00000	32,000	21.27	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,207.00000	1,252,000	21.18	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		54.00000	46,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,120.00000	1,164,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		67.00000	58,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,527.00000	1,574,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		24.00000	18,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,163.00000	1,208,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		60.00000	52,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,574.00000	1,622,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		21.00000	16,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		878.00000	917,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		125.00000	111,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		623.00000	654,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		270.00000	248,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		994.00000	1,036,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		91.00000	80,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		467.00000	492,000	24.04	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		464.00000	436,000	24.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,621.00000	1,670,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		18.00000	14,000	21.45	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		448.00000	472,000	24.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		495.00000	466,000	24.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,480.00000	1,527,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		27.00000	21,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		598.00000	628,000	22.54	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		295.00000	272,000	22.54	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,251.00000	1,297,000	21.21	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		48.00000	41,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,669.00000	1,719,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		16.00000	13,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		953.00000	995,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		100.00000	89,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		507.00000	533,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		404.00000	377,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		679.00000	714,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		226.00000	208,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,296.00000	1,342,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		43.00000	36,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,717.00000	1,768,000	22.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		14.00000	12,000	22.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		710.00000	745,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		207.00000	189,000	21.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		574.00000	602,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		321.00000	296,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		650.00000	683,000	22.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		247.00000	227,000	22.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		528.00000	555,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		375.00000	349,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,035.00000	1,078,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		82.00000	72,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,077.00000	1,121,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		74.00000	65,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,433.00000	1,480,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		30.00000	24,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		774.00000	811,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		171.00000	155,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		550.00000	578,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		347.00000	322,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		915.00000	954,000	20.96	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		112.00000	98,000	20.96	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,912.00000	1,964,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		9.00000	8,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,158.00000	2,212,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		5.00000	6,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		843.00000	880,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		140.00000	124,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		486.00000	512,000	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		433.00000	406,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,109.00000	2,162,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	6,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,387.00000	1,434,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		34.00000	28,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		742.00000	777,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		189.00000	171,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		430.00000	453,000	24.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		527.00000	497,000	24.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,863.00000	1,915,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		10.00000	9,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		808.00000	845,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		155.00000	139,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,766.00000	1,817,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		13.00000	11,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,815.00000	1,866,000	22.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		12.00000	10,000	22.62	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,961.00000	2,014,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		8.00000	8,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,208.00000	2,261,000	24.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		5.00000	5,000	24.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		412.00000	435,000	24.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		559.00000	529,000	24.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		396.00000	418,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		593.00000	562,000	24.97	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		311.00000	330,000	26.32	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		808.00000	774,000	26.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.44970	8.39940		24.24	9,370,717.30	1,109	22,651.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,272.00000	1,313,000	20.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		123.00000	113,000	20.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,233.00000	1,273,000	20.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		134.00000	123,000	20.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,312.00000	1,354,000	20.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		113.00000	104,000	20.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		738.00000	766,000	22.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		439.00000	416,000	22.74	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		49.00000	43,000	20.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,698.00000	1,743,000	20.88	0.00	0	4,850.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.54110	8.49350		24.25	0.00	0	1,729.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,449.00000	1,488,000	20.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		156.00000	147,000	20.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,411.00000	1,450,000	20.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		168.00000	159,000	20.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,487.00000	1,527,000	20.62	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		144.00000	136,000	20.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		181.00000	172,000	20.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,374.00000	1,413,000	20.77	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,169.00000	1,138,000	25.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		562.00000	579,000	25.84	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		996.00000	1,024,000	21.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		403.00000	383,000	21.88	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		711.00000	732,000	24.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		818.00000	791,000	24.40	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,244.00000	1,213,000	26.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		537.00000	554,000	26.13	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.62730	8.58150		24.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,247.00000	1,280,000	21.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		366.00000	353,000	21.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,218.00000	1,249,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		387.00000	372,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,277.00000	1,310,000	21.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		346.00000	333,000	21.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		514.00000	494,000	22.35	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,095.00000	1,121,000	22.35	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,225.00000	1,192,000	25.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		706.00000	719,000	25.60	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.70930	8.66240		24.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,258.00000	1,285,000	22.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		546.00000	526,000	22.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,235.00000	1,262,000	22.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		573.00000	553,000	22.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,281.00000	1,308,000	22.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		519.00000	499,000	22.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,280.00000	1,248,000	25.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		842.00000	857,000	25.45	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	18/03/2013	Foreign Exchange Future	8.10	Call		1,193.00000	1,218,000	22.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		631.00000	609,000	22.80	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.45490	9.39660		25.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,007.00000	2,025,000	24.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,110.00000	1,070,000	24.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,988.00000	2,005,000	24.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,141.00000	1,100,000	24.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,027.00000	2,042,000	23.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,080.00000	1,037,000	23.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		800.00000	763,000	22.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,197.00000	2,218,000	22.64	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.54540	10.48710		26.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,721.00000	2,717,000	25.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,434.00000	1,372,000	25.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,703.00000	2,698,000	25.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,466.00000	1,403,000	25.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,739.00000	2,736,000	25.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,402.00000	1,341,000	25.01	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.25450	8.19900			24.71	41,272.50	5	414.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			120,173.00000	125,703,000	24.97	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			273.00000	253,000	24.97	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			115,226.00000	120,742,000	24.51	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			326.00000	292,000	24.51	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			125,129.00000	130,669,000	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 M/On	19/12/2011	Foreign Exchange Future	6.95	Put		229.00000	219,000	25.44	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.35560	8.30290		24.30	0.00	0	422.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		87,840.00000	91,695,000	21.11	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		12,550.00000	11,135,000	21.11	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		84,270.00000	88,047,000	21.26	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		13,980.00000	12,487,000	21.26	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		91,510.00000	95,443,000	20.96	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		11,220.00000	9,883,000	20.96	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		40,375.00000	37,744,000	23.54	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		50,665.00000	53,304,000	23.54	0.00	0	80.00	
£ / R On	19/12/2011	Foreign Exchange Future			13.01720	12.92620		19.15	195,258.00	15	13,984.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,291.00000	1,379,000	21.14	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		15.00000	12,000	21.14	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,242.00000	1,330,000	20.83	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		16.00000	13,000	20.83	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,339.00000	1,428,000	21.46	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		13.00000	11,000	21.46	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		773.00000	856,000	18.36	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		47.00000	39,000	18.36	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,633.00000	1,723,000	23.35	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		7.00000	6,000	23.35	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,051.00000	1,137,000	19.84	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		25.00000	20,000	19.84	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,194.00000	1,282,000	20.58	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		18.00000	15,000	20.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,428.00000	2,519,000	28.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		2.00000	2,000	28.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,229.00000	2,319,000	27.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		3.00000	2,000	27.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.16480	13.07940		20.44	0.00	0	3,982.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,706.00000	1,789,000	19.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		77.00000	74,000	19.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,660.00000	1,743,000	19.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		81.00000	78,000	19.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,752.00000	1,835,000	19.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		73.00000	70,000	19.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,614.00000	1,697,000	19.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		85.00000	82,000	19.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,311.00000	1,388,000	18.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		132.00000	123,000	18.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,127.00000	2,211,000	21.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		48.00000	46,000	21.02	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,390.00000	1,472,000	18.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		111.00000	107,000	18.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,023.00000	1,091,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		244.00000	226,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,798.00000	1,881,000	19.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		69.00000	66,000	19.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,222.00000	2,306,000	21.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		43.00000	41,000	21.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,479.00000	1,561,000	18.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		100.00000	96,000	18.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,032.00000	2,116,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		53.00000	51,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,235.00000	1,310,000	18.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		156.00000	145,000	18.49	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.30240	13.22010		21.37	159,628.80	12	2,859.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,604.00000	1,674,000	19.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		234.00000	222,000	19.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,566.00000	1,635,000	18.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		246.00000	233,000	18.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,643.00000	1,713,000	19.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		223.00000	211,000	19.03	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10730	0.10660		18.79	0.00	0	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,660.00000	2,730,000	28.61	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	28.61	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,662.00000	1,732,000	24.35	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		2.00000	2,000	24.35	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,660.00000	3,730,000	30.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10890	0.10820		22.24	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,856.00000	1,920,000	20.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		36.00000	30,000	20.95	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	0.10	Call		1,045.00000	1,096,000	22.24	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		225.00000	206,000	22.24	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,825.00000	2,897,000	24.39	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	7,000	24.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.14910	11.07830		18.65	55,745.50	5	22,052.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,282.00000	1,352,000	19.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		4.00000	3,000	19.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,233.00000	1,303,000	19.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		5.00000	4,000	19.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,332.00000	1,402,000	20.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		4.00000	3,000	20.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,085.00000	1,154,000	18.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		7.00000	5,000	18.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,531.00000	1,601,000	21.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		3.00000	2,000	21.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,780.00000	1,850,000	23.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		2.00000	1,000	23.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,680.00000	1,750,000	22.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		2.00000	1,000	22.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		75.00000	85,000	21.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		747.00000	686,000	21.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,134.00000	1,204,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		6.00000	5,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		96.00000	111,000	20.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		618.00000	562,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,580.00000	1,651,000	21.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		2.00000	2,000	21.97	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		279.00000	320,000	18.19	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		201.00000	171,000	18.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		845.00000	912,000	17.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		17.00000	13,000	17.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		88.00000	101,000	21.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		660.00000	602,000	21.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		752.00000	818,000	17.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		24.00000	19,000	17.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,036.00000	1,105,000	18.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		8.00000	6,000	18.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,481.00000	1,551,000	21.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		3.00000	2,000	21.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		195.00000	225,000	18.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		317.00000	276,000	18.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		940.00000	1,008,000	17.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		12.00000	9,000	17.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		988.00000	1,056,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		10.00000	7,000	18.05	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		20.00000	16,000	17.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		798.00000	865,000	17.61	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		305.00000	348,000	18.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		177.00000	149,000	18.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		880.00000	817,000	22.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		58.00000	66,000	22.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.29800	11.22890		20.11	0.00	0	9,994.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,228.00000	1,288,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		99.00000	90,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,186.00000	1,245,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		107.00000	97,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,271.00000	1,331,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		92.00000	83,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,195.00000	2,262,000	20.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		16.00000	14,000	20.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,107.00000	1,164,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		128.00000	116,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,491.00000	1,553,000	19.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		62.00000	55,000	19.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,243.00000	2,311,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		14.00000	13,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,402.00000	1,463,000	18.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		73.00000	65,000	18.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		851.00000	903,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		222.00000	205,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		756.00000	802,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		277.00000	254,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,068.00000	1,125,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		139.00000	127,000	18.63	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	11.10	Call		575.00000	614,000	19.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		446.00000	416,000	19.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		420.00000	450,000	20.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		691.00000	652,000	20.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		673.00000	716,000	19.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		344.00000	318,000	19.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		346.00000	372,000	21.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		867.00000	824,000	21.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		647.00000	689,000	19.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		368.00000	341,000	19.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,719.00000	1,784,000	19.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		40.00000	36,000	19.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		491.00000	525,000	20.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		562.00000	527,000	20.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.43450	11.36780		20.54	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,226.00000	1,274,000	18.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		258.00000	240,000	18.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,192.00000	1,239,000	18.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		274.00000	255,000	18.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,260.00000	1,309,000	18.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		242.00000	225,000	18.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.56770	11.50440		20.78	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,259.00000	1,264,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		480.00000	422,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,228.00000	1,270,000	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
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		499.00000	478,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,253.00000	1,296,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		424.00000	404,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			408.83100	409.17600			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			414.86700	415.23100			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			373.31600	373.54200			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			378.82800	379.06900			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.28810	8.27410		20.56	6,630,480.00	800	9,442.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,625.00000	1,639,000	29.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	29.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,575.00000	1,589,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,675.00000	1,689,000	29.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	29.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		787.00000	802,000	22.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		13.00000	14,000	22.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		982.00000	996,000	24.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		8.00000	8,000	24.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.30330	8.29900		20.32	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,109.00000	1,112,000	20.50	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		60.00000	59,000	20.50	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,066.00000	1,069,000	20.46	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		67.00000	66,000	20.46	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	19/03/2012	Foreign Exchange Future	7.20	Call		1,153.00000	1,155,000	20.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		54.00000	52,000	20.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		982.00000	984,000	20.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		83.00000	81,000	20.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,378.00000	1,381,000	20.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		29.00000	28,000	20.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		712.00000	714,000	20.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		163.00000	161,000	20.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		941.00000	943,000	20.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		92.00000	90,000	20.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,332.00000	1,335,000	20.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		33.00000	32,000	20.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,106.00000	2,110,000	23.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	7,000	23.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		610.00000	611,000	20.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		211.00000	208,000	20.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.33800	8.33520		20.33	0.00	0	6,167.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		903.00000	904,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		218.00000	216,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		869.00000	870,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		234.00000	232,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		938.00000	939,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		203.00000	201,000	19.88	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.37410	8.37220		20.35	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		682.00000	683,000	20.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		546.00000	545,000	20.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		659.00000	660,000	20.27	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		573.00000	572,000	20.27	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		706.00000	706,000	20.16	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		520.00000	518,000	20.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.35430	9.33390		17.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,417.00000	2,435,000	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		383.00000	381,000	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,377.00000	2,395,000	16.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		393.00000	391,000	16.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,458.00000	2,476,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		374.00000	372,000	16.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.05400	7.99850		17.69	0.00	0	71.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		754.00000	808,000	18.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		6.00000	4,000	18.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		706.00000	760,000	18.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		8.00000	6,000	18.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		803.00000	858,000	18.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		5.00000	4,000	18.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		390.00000	435,000	16.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		42.00000	31,000	16.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,200.00000	1,255,000	22.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	1,000	22.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		431.00000	479,000	17.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		33.00000	25,000	17.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,150.00000	1,205,000	22.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		2.00000	1,000	22.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		611.00000	663,000	17.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		13.00000	9,000	17.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,100.00000	1,155,000	21.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		2.00000	1,000	21.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		565.00000	616,000	17.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		17.00000	12,000	17.66	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.13680	8.08560		17.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		645.00000	683,000	16.75	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		109.00000	96,000	16.75	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		608.00000	645,000	16.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		122.00000	108,000	16.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		683.00000	722,000	16.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		97.00000	85,000	16.77	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.16170	0.14360			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.16760	0.14640			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.10640	0.12670			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.46970	0.44630			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08200	0.09560			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.12700	0.14920			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.16670	0.14660			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.10550	0.09650			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.08750	0.08190			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.05210	0.05920			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.07290	0.08030			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.00210	8.95130		22.97	0.00	0	37.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		677.00000	723,000	20.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		26.00000	21,000	20.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		632.00000	679,000	20.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		31.00000	27,000	20.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		722.00000	769,000	20.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		21.00000	17,000	20.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		506.00000	551,000	20.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		55.00000	49,000	20.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		814.00000	862,000	20.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		13.00000	10,000	20.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,057.00000	1,107,000	21.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		6.00000	5,000	21.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		469.00000	512,000	20.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		68.00000	60,000	20.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		261.00000	292,000	22.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		210.00000	190,000	22.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		110.00000	124,000	25.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		559.00000	522,000	25.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		169.00000	190,000	23.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		368.00000	338,000	23.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		547.00000	593,000	20.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		46.00000	41,000	20.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		958.00000	1,008,000	20.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		7.00000	6,000	20.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,205.00000	1,255,000	23.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		4.00000	3,000	23.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		311.00000	345,000	21.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		160.00000	143,000	21.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,304.00000	1,355,000	24.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		3.00000	3,000	24.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		369.00000	406,000	21.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		118.00000	104,000	21.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		239.00000	268,000	22.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		238.00000	216,000	22.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		434.00000	475,000	20.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		83.00000	73,000	20.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		101.00000	114,000	25.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		600.00000	562,000	25.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		155.00000	174,000	24.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		404.00000	372,000	24.31	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.13380	9.08530		23.28	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	19/03/2012	Foreign Exchange Future		8.60	Call		714.00000	755,000	21.33	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		229.00000	221,000	21.33	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		683.00000	724,000	21.43	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		248.00000	240,000	21.43	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		745.00000	787,000	21.23	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		210.00000	203,000	21.23	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				374.54400	374.78300			3,745,440.00	1	156.00
GOVI On	02/02/2012	GOVI		369.00	Call		57,830.00000	55,440,000		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		57,730.00000	55,340,000		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		57,930.00000	55,540,000		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				380.07400	380.32900			0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		16,710.00000	19,260,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	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
GOVI	On	03/05/2012	GOVI	382.01	Put		16,810.00000	19,360,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		16,610.00000	19,160,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			164.03700	164.06300			1,640,370.00	1	505.00
IGOV	On	03/05/2012	Index Future			166.45900	166.49000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			445.81000	445.63200			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	21/12/2011	Jibar Tradeable Future			5.58000	5.57000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.56000	5.55000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.52000	5.51000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.50000	5.49000			0.00	0	2,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.50000	5.48000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.50000	5.48000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.52000	5.48000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.67000	5.64000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.89000	5.86000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.12000	6.07000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.34000	6.29000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.55000	6.50000			0.00	0	1,450.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NZ\$ / ROn		19/12/2011	Foreign Exchange Future			6.28000	6.26500		17.01	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.26	Call		0.00000	134,000	17.03	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.26	Put		0.00000	119,000	17.03	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.27	Call		0.00000	129,000	17.03	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.27	Put		0.00000	124,000	17.03	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.25	Call		0.00000	139,000	17.04	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	114,000	17.04	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.32670	6.28400		17.44	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		0.00000	276,000	17.43	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		0.00000	233,000	17.43	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Call		0.00000	271,000	17.43	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Put		0.00000	238,000	17.43	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Call		0.00000	281,000	17.42	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Put		0.00000	228,000	17.42	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.36710	6.28400		18.84	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		0.00000	398,000	18.82	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		0.00000	331,000	18.82	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		0.00000	374,000	18.84	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		0.00000	357,000	18.84	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		0.00000	424,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		0.00000	307,000	18.80	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.35600	366.51200			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
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			6.89900	6.87400		3.91	56,743,542.00	450	11,755.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,599.00000	5,511,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		6.00000	7,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,764.00000	5,676,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		5.00000	5,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,433.00000	5,345,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		7.00000	8,000	4.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.55	Call		452.00000	420,000	3.92	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,607.00000	1,664,000	3.92	0.00	0	65.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,233.00000	3,311,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		84.00000	74,000	3.82	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,274.00000	1,215,000	4.01	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		652.00000	682,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,434.00000	2,504,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		196.00000	178,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,864.00000	1,925,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		349.00000	322,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		574.00000	537,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,371.00000	1,423,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,618.00000	1,552,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		470.00000	492,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.98200	6.95200		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,382.00000	4,293,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		199.00000	208,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,521.00000	4,431,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		180.00000	189,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,244.00000	4,155,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		218.00000	228,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.06900	7.03700		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,671.00000	3,597,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		780.00000	804,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,779.00000	3,703,000	4.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Put		741.00000	762,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,565.00000	3,491,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		822.00000	846,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.16300	7.12900		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,874.00000	1,826,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,236.00000	2,283,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,944.00000	1,894,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,166.00000	2,211,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,806.00000	1,759,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,309.00000	2,357,000	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			8.54500	8.54000		15.29	0.00	0	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,844.00000	5,793,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,676.00000	1,671,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,152.00000	6,100,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,544.00000	1,538,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,543.00000	5,492,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,817.00000	1,813,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,521.00000	8,544,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		823.00000	800,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,572.00000	18,616,000	14.69	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	6.75	Call		48.00000	45,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,568.00000	6,583,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,383.00000	1,352,000	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		34,017.00000	33,971,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,792.00000	105,745,000	15.90	0.00	0	0.00
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			8.62500	8.62000		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,648.00000	6,606,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,253.00000	3,257,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,918.00000	6,875,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,087.00000	3,090,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,384.00000	6,342,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,427.00000	3,431,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.70600	8.70200		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,967.00000	5,937,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,538.00000	5,544,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,196.00000	6,165,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,323.00000	5,328,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,741.00000	5,712,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,759.00000	5,766,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.78700	8.78300		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,658.00000	6,630,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,948.00000	6,956,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,877.00000	6,849,000	14.80	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	01/11/2012	Bond Future	8.80	Put		6,728.00000	6,735,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,442.00000	6,415,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,175.00000	7,183,000	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
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			218.99000	218.95454			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		955.00000	990,000		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		905.00000	940,000		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		1,005.00000	1,040,000		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			243.02108	242.35037			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,350.00000	6,021,000		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		5,300.00000	5,971,000		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		5,400.00000	6,071,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.44900	6.42800		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,746.00000	4,690,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,872.00000	4,816,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,620.00000	4,564,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1.00000	2,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.49800	6.47400		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,210.00000	3,156,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		133.00000	138,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,316.00000	3,261,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		121.00000	125,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,106.00000	3,052,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		147.00000	152,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.55100	6.52400		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,651.00000	2,603,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		501.00000	513,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,732.00000	2,684,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		473.00000	485,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,571.00000	2,524,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		529.00000	543,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.59800	6.56900		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,409.00000	1,379,000	3.51	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	01/11/2012	Bond Future	6.50	Put		1,548.00000	1,576,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,461.00000	1,430,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,499.00000	1,526,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,358.00000	1,329,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,597.00000	1,626,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			181.60618	181.03247			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,032.00000	4,606,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		3,982.00000	4,556,000		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		4,082.00000	4,656,000		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			7.57000	7.55500		6.92	0.00	0	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,400.00000	5,333,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		94.00000	95,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,601.00000	5,534,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		80.00000	82,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,200.00000	5,132,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		109.00000	110,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,211.00000	3,260,000	6.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	6.95	Call		389.00000	369,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,342.00000	2,381,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		698.00000	668,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		949.00000	913,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,895.00000	1,927,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,463.00000	2,407,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		671.00000	683,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.66100	7.64500		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,319.00000	5,257,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		598.00000	606,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,485.00000	5,423,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		557.00000	565,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,155.00000	5,094,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		642.00000	651,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.75600	7.73900		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,776.00000	4,722,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,634.00000	1,652,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,908.00000	4,854,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,564.00000	1,582,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,640.00000	4,587,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,701.00000	1,720,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.85600	7.83800		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,145.00000	3,104,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,499.00000	3,531,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,245.00000	3,204,000	8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Put		3,398.00000	3,429,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,045.00000	3,005,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,601.00000	3,634,000	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			7.87700	7.85200		9.37	0.00	0	3,268.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,018.00000	5,894,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		200.00000	207,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,238.00000	6,114,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		176.00000	183,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,799.00000	5,676,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		225.00000	234,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.96900	7.94200		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,111.00000	5,004,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,106.00000	1,136,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,286.00000	5,177,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,040.00000	1,068,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,939.00000	4,834,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,176.00000	1,208,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.06600	8.03800		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,614.00000	4,523,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,378.00000	2,425,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,761.00000	4,669,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,287.00000	2,333,000	10.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Call		4,469.00000	4,380,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,472.00000	2,521,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.16400	8.13500		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,667.00000	3,594,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,308.00000	4,372,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,784.00000	3,709,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,187.00000	4,249,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,552.00000	3,481,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,432.00000	4,498,000	9.89	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.25600	6.24000		2.00	30,811,188.00	300	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,148.00000	3,119,000	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		3,236.00000	3,207,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,061.00000	3,032,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	1,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.30400	6.28300		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,991.00000	1,960,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		69.00000	72,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,062.00000	2,030,000	2.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		62.00000	64,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,921.00000	1,891,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		77.00000	81,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.35500	6.33200		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,572.00000	1,548,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		326.00000	333,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,622.00000	1,597,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		308.00000	315,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,523.00000	1,499,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		344.00000	351,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.38400	6.35700		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		708.00000	693,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,117.00000	1,133,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		735.00000	720,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,086.00000	1,102,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		682.00000	668,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,148.00000	1,165,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.09000	8.08000		9.16	1,912,002.20	20	37,643.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,210.00000	5,156,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		227.00000	229,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,443.00000	5,387,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		199.00000	199,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,979.00000	4,924,000	9.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Put		258.00000	259,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,508.00000	4,549,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		307.00000	292,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,122.00000	3,154,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		675.00000	651,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,049.00000	1,018,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,348.00000	2,373,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,046.00000	2,997,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		729.00000	736,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.18100	8.17100		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,655.00000	4,610,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,568.00000	1,577,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,829.00000	4,784,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,481.00000	1,490,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,484.00000	4,440,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,658.00000	1,669,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.27700	8.26700		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,967.00000	4,927,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,458.00000	2,471,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,126.00000	5,086,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,362.00000	2,375,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,810.00000	4,771,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,557.00000	2,571,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.36900	8.35900		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,956.00000	3,925,000	11.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.25	Put		4,517.00000	4,537,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,083.00000	4,051,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,386.00000	4,405,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,831.00000	3,800,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,651.00000	4,671,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.13200	8.11800		9.42	0.00	0	17,761.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,334.00000	5,253,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		221.00000	224,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,582.00000	5,502,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		190.00000	194,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,085.00000	5,006,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		252.00000	257,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,456.00000	4,521,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		326.00000	307,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,214.00000	3,268,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		657.00000	626,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,054.00000	1,013,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,377.00000	2,420,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,228.00000	3,158,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		677.00000	691,000	9.67	0.00	0	2,880.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.21500	8.19900		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,703.00000	5,626,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,152.00000	1,169,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,903.00000	5,825,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,078.00000	1,093,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,501.00000	5,425,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,226.00000	1,243,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.29900	8.28300		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,172.00000	5,108,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,547.00000	2,575,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,344.00000	5,278,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,444.00000	2,469,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,003.00000	4,940,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,655.00000	2,683,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.38400	8.36800		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,854.00000	3,804,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,516.00000	4,555,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,992.00000	3,940,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,373.00000	4,410,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,721.00000	3,671,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,665.00000	4,704,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.93500	8.93000		20.86	0.00	0	2,584.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,063.00000	3,024,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,525.00000	2,525,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,262.00000	3,223,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,344.00000	2,343,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,871.00000	2,833,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,717.00000	2,717,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.00500	9.00000		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,994.00000	3,962,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,994.00000	4,000,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,183.00000	4,150,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,803.00000	3,808,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,808.00000	3,777,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,191.00000	4,198,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.07500	9.07000		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,690.00000	5,659,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,355.00000	4,361,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,877.00000	5,846,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,178.00000	4,184,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,505.00000	5,474,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,537.00000	4,543,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.14500	9.14000		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,211.00000	5,184,000	19.95	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	01/11/2012	Bond Future	9.00	Put		6,264.00000	6,274,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,386.00000	5,358,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,060.00000	6,069,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,037.00000	5,010,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,471.00000	6,482,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			136.65072	136.29371			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		5,294.00000	5,651,000		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		5,244.00000	5,601,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		5,344.00000	5,701,000		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			114.65758	114.66517			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,165.00000	4,158,000		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		4,115.00000	4,108,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	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		4,215.00000	4,208,000		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			111.18218	111.18615			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,686.00000	2,682,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,636.00000	2,632,000		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		2,736.00000	2,732,000		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			8.89300	8.88800		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,471.00000	3,429,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,592.00000	2,590,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,694.00000	3,652,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,427.00000	2,425,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,254.00000	3,213,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,766.00000	2,764,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.96700	8.96200		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,455.00000	5,419,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,254.00000	3,257,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,684.00000	5,647,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,110.00000	3,112,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		5,230.00000	5,195,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,405.00000	3,409,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.04100	9.03700		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,001.00000	5,973,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,388.00000	4,391,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,218.00000	6,190,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,233.00000	4,236,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,786.00000	5,759,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,547.00000	4,551,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.11800	9.11300		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,488.00000	5,460,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,351.00000	6,361,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,686.00000	5,658,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,165.00000	6,175,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,287.00000	5,260,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,536.00000	6,547,000	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			16,512.03000	16,408.20000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			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 _n 19/12/2011 Foreign Exchange Future			1.29950	1.29230		25.24	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,929.00000	2,000,000	26.22	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		6.00000	5,000	26.22	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,435.00000	1,506,000	22.73	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		12.00000	11,000	22.73	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		2,426.00000	2,498,000	29.71	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		3.00000	3,000	29.71	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.31620	1.30930		24.06	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,345.00000	1,393,000	22.49	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		252.00000	231,000	22.49	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		1,023.00000	1,063,000	22.97	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		430.00000	401,000	22.97	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,724.00000	1,779,000	22.01	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		131.00000	117,000	22.01	0.00	0	0.00

Total for Derivatives : **521,595,835.00** **52,390** **1,310,577.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	1,000,000.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	9,200,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,038,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	11,800,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	300,000.00
ABCP3	On	07/12/2023			100.00000	100.00000		100,000,000,000.00		1,000,000	700,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	57,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,540,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	10,101,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER010On	18/11/2016	Spot Bond			100.00000	100.00000		18,000,000,000,000.00		180,000,000	60,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,503,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	27,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			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
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
BD311L	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
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		24,620,000,000,000.00		246,200,000	53,000,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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
BG32A1	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			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
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	4,503,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	37,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	690,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	84,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	35,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			8,550,000,000,000.00	85,500,000	41,000,000.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 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
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
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			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
CLN220	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	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
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,801,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	72,003,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,760,000,000,000.00	57,600,000	153,805,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	19,976,600.00
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			800,000,000,000.00	8,000,000	2,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	161,100.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EQ163L	On	17/02/2012			100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	100,000.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000		17,300,000,000,000.00		173,000,000	87,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000		6,600,000,000,000.00	66,000,000	66,000,000	29,000,000.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000		65,172,300,000,000.00	651,723,000	651,723,000	202,000,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	54,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		44,169,675,000.00	4,775,100	4,775,100	305,275,950.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	70,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		31,400,000,000.00	4,000,000	4,000,000	233,367,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		30,000,000,000.00	4,000,000	4,000,000	174,912,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,027,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,296,800,000.00	22,968,000	22,968,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000	20,000,000.00	
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000		5,600,000,000,000.00		56,000,000	56,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,802,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	124,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	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
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
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
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	3,380,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	35,403,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		510,000,000,000.00		5,100,000	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	16,702,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	9,860,900.00
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	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	40,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IND205	On	31/01/2012	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
IND206	On	07/02/2012			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
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
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	46,000.00
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		200,000,000,000.00	2,000,000,000.00	2,000,000	30,506,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00		50,000,000	50,000,000.00
IVA204	On	26/01/2012			100.00000	100.00000		2,100,000,000,000.00		21,000,000	14,000,000.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000		1,200,000,000,000.00		12,000,000	218,000,000.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000		35,400,000,000,000.00		354,000,000	352,000,000.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			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
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	250,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	3,009,000.00
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			0.00	0	5,001,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	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
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		600,000,000,000.00		6,000,000	6,908,400.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	13,501,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		12,000,000,000,000.00		120,000,000	30,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,224,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	11,208,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000		245,400,000,000.00		2,454,000	1,407,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000		105,030,600,000,000.00		1,050,306,000	616,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	375,000,000.00
NQ1B1	On	22/05/2020	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
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 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
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	11,022,000.00
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		400,000,000,000.00		4,000,000	6,820,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	26,606,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4FOn	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2B4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2C4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2D4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP03 On	16/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP03 On	21/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP04 On	16/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A2EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2B4	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000				0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000				0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			6.81000	6.78500			154,837,471,800,000.00	22,736,780,000	48,515,522,806.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.47000	8.46500			36,061,787,300,000.00	4,257,590,000	9,145,390,561.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.45258	216.38385			3,467,570,331,600.00	16,020,000	1,394,488,513.00
R197	On	07/12/2023	Spot Bond			2.39000	2.42000			111,225,820,000.00	46,538,000	183,000,000.00
R201	On	21/12/2014	Spot Bond			6.38500	6.36500			1,136,530,000,000.00	178,000,000	2,381,935,000.00
R202	On	07/12/2033	Spot Bond			2.46000	2.48000			493,588,404,780.00	200,645,693	761,501,000.00
R203	On	15/09/2017	Spot Bond			7.48000	7.46500			33,341,726,000,000.00	4,457,450,000	6,331,694,500.00
R204	On	21/12/2018	Spot Bond			7.79000	7.76500			14,217,279,720,000.00	1,825,068,000	4,944,314,368.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.19000	6.17500			30,451,883,903,380.00	4,919,528,902	5,673,011,000.00
R207	On	15/01/2020	Spot Bond			8.00500	7.99500			18,522,928,943,590.00	2,313,919,918	7,351,617,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.05500	8.04000			17,375,359,950,000.00	2,157,090,000	6,228,822,400.00
R209	On	31/03/2036	Spot Bond			8.87000	8.86500			13,862,213,400,000.00	1,562,820,000	8,740,152,000.00
R210	On	31/03/2028	Spot Bond			2.48000	2.50000			725,064,495,680.00	292,364,716	83,554,600.00
R211	On	31/01/2017	Spot Bond			1.24000	1.24000			84,716,800,000.00	68,320,000	576,000,000.00
R212	On	31/01/2022	Spot Bond			2.37500	2.37500			331,288,750,000.00	139,490,000	479,139,800.00
R213	On	28/02/2031	Spot Bond			8.82000	8.81500			9,177,210,000,000.00	1,040,500,000	1,358,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,978,125,000,000.00	1,381,250,000	5,163,950,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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		500,000,000,000.00		5,000,000	21,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,302,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,506,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,002,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000		400,000,000,000.00	400,000,000,000.00	4,000,000	7,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	164,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	4,801,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
SBS112	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			1,200,000,000,000.00	12,000,000	6,031,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	8,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN866	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
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000		200,000,000.00	200,000,000.00	2,000,000	1,000,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	199,500.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			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
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,052,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		580,000,000,000.00		5,800,000	1,009,837,000.00
TN20	On	17/09/2020			100.00000	100.00000		1,040,000,000,000.00		10,400,000	249,795,100.00
TN23	On	06/11/2023			100.00000	100.00000		400,000,000,000.00		4,000,000	234,000,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027			100.00000	100.00000		1,200,000,000,000.00		12,000,000	127,147,000.00
TR30	On	31/12/2099			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	19,382,600.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	7,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	3,000,000.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		140,000,000,000.00		1,400,000	50,936,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	132,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	152,000,000.00
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total for j-Bonds :							695,386,640,294,030.00	51,127,201,329	117,337,468,698.00

Grand Total: **695,387,161,889,865.00** **51,127,253,719** **117,338,779,275.00**