



Daily MTM Report

Daily summary for: 21/11/2011

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			8.36680	8.22920		23.71	111,270,073.20	13,299	246,503.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		884.00000	1,020,000	22.19	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		5.00000	3,000	22.19	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		835.00000	970,000	21.63	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		6.00000	3,000	21.63	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		934.00000	1,069,000	22.76	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		5.00000	2,000	22.76	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		1.00000	0,000	29.00	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,480.00000	1,617,000	29.00	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		107.00000	63,000	21.40	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		336.00000	430,000	21.40	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		2.00000	1,000	26.16	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,231.00000	1,368,000	26.16	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		4.00000	2,000	23.33	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		983.00000	1,119,000	23.33	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,079.00000	2,217,000	32.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	32.14	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		10.00000	4,000	20.49	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		739.00000	871,000	20.49	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,780.00000	1,917,000	30.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,829.00000	1,967,000	30.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,979.00000	2,117,000	31.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		307.00000	395,000	21.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		128.00000	78,000	21.73	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,279.00000	2,417,000	33.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		786.00000	921,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		7.00000	4,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,530.00000	1,667,000	29.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	29.56	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,430.00000	1,568,000	28.43	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	28.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		401.00000	507,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		72.00000	40,000	21.01	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		558.00000	682,000	20.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		29.00000	15,000	20.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,381.00000	1,518,000	27.86	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		2.00000	1,000	27.86	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		1,929.00000	2,067,000	31.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,879.00000	2,017,000	31.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,229.00000	2,367,000	32.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		475.00000	592,000	20.88	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		46.00000	25,000	20.88	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		646.00000	775,000	20.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		17.00000	8,000	20.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,630.00000	1,767,000	30.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	30.03	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,379.00000	2,517,000	33.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		436.00000	549,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		57.00000	32,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		4.00000	2,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,033.00000	1,169,000	23.89	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,680.00000	1,817,000	30.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	0,000	30.27	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		175.00000	227,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		296.00000	210,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		232.00000	302,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		203.00000	135,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,129.00000	2,267,000	32.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,082.00000	1,219,000	24.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		3.00000	2,000	24.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,331.00000	1,468,000	27.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		2.00000	1,000	27.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,132.00000	1,268,000	25.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		3.00000	1,000	25.03	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,580.00000	1,717,000	29.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,029.00000	2,167,000	31.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		192.00000	250,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		263.00000	183,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,730.00000	1,867,000	30.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,281.00000	1,418,000	26.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		2.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		602.00000	728,000	20.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		23.00000	11,000	20.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		160.00000	207,000	24.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		331.00000	240,000	24.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		210.00000	275,000	23.05	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		231.00000	158,000	23.05	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		516.00000	637,000	20.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		37.00000	20,000	20.81	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		1,181.00000	1,318,000	25.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		2.00000	1,000	25.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		280.00000	362,000	22.06	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		151.00000	95,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,179.00000	2,317,000	32.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	32.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		367.00000	467,000	21.07	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		88.00000	50,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		692.00000	823,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		13.00000	6,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		255.00000	331,000	22.39	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		176.00000	114,000	22.39	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		86.00000	109,000	27.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		607.00000	492,000	27.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		651.00000	533,000	27.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		80.00000	100,000	27.57	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		3.00000	4,000	41.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,724.00000	2,587,000	41.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,671.00000	3,533,000	41.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		523.00000	414,000	26.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		102.00000	131,000	26.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		404.00000	305,000	24.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		133.00000	172,000	24.99	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.46960	8.33150		23.87	8,672,870.40	1,024	43,587.00

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		1,328.00000	1,459,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		33.00000	25,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,282.00000	1,413,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		37.00000	29,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,374.00000	1,506,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		29.00000	22,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,361.00000	1,493,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		30.00000	23,000	21.29	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,224.00000	1,354,000	21.15	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		43.00000	34,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,135.00000	1,263,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		54.00000	43,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,549.00000	1,683,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		18.00000	13,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,179.00000	1,308,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		48.00000	38,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,596.00000	1,731,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		15.00000	11,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		886.00000	1,004,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		105.00000	84,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		621.00000	716,000	21.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		240.00000	196,000	21.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,006.00000	1,131,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		75.00000	61,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		461.00000	532,000	23.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		430.00000	362,000	23.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,644.00000	1,780,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		13.00000	10,000	21.83	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		442.00000	510,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		461.00000	390,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,501.00000	1,635,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		20.00000	15,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		595.00000	685,000	21.79	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		264.00000	215,000	21.79	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,269.00000	1,400,000	21.20	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		38.00000	30,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,693.00000	1,830,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		12.00000	10,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		965.00000	1,088,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		84.00000	68,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		501.00000	578,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		370.00000	308,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		681.00000	782,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		200.00000	162,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,315.00000	1,446,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		34.00000	26,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,743.00000	1,879,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		12.00000	9,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		712.00000	816,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		181.00000	146,000	21.27	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		570.00000	655,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		289.00000	235,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		650.00000	749,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		219.00000	179,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		523.00000	603,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		342.00000	283,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,049.00000	1,174,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		68.00000	54,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,092.00000	1,218,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		61.00000	48,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,454.00000	1,588,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		23.00000	18,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		779.00000	887,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		148.00000	117,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		546.00000	628,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		315.00000	258,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		924.00000	1,045,000	20.85	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		93.00000	75,000	20.85	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,940.00000	2,077,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		9.00000	7,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,187.00000	2,325,000	25.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		6.00000	5,000	25.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		849.00000	963,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		118.00000	93,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		481.00000	554,000	22.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		400.00000	334,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,138.00000	2,275,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	5,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,407.00000	1,540,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		26.00000	20,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		745.00000	851,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		164.00000	131,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		423.00000	489,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		492.00000	419,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,890.00000	2,027,000	23.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		9.00000	7,000	23.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		813.00000	924,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		132.00000	104,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,792.00000	1,928,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		11.00000	8,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,841.00000	1,978,000	23.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		10.00000	8,000	23.11	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,989.00000	2,126,000	24.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		8.00000	6,000	24.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,237.00000	2,374,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		6.00000	4,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		406.00000	469,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		525.00000	449,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		389.00000	450,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		558.00000	480,000	24.09	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		304.00000	352,000	25.42	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		773.00000	682,000	25.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.56440	8.42560		23.85	7,536,672.00	880	22,791.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,285.00000	1,406,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		109.00000	92,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,244.00000	1,364,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		118.00000	100,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,326.00000	1,448,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		100.00000	84,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		734.00000	815,000	21.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		408.00000	351,000	21.93	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		41.00000	36,000	20.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,717.00000	1,850,000	20.97	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		0.00000	642,000	23.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		0.00000	578,000	23.64	115,600.00	200	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.65730	8.51750		23.93	2,164,325.00	250	1,979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,464.00000	1,578,000	20.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		147.00000	121,000	20.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,425.00000	1,538,000	20.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		158.00000	131,000	20.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,503.00000	1,619,000	20.25	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		136.00000	112,000	20.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		171.00000	142,000	20.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,388.00000	1,499,000	20.39	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,142.00000	1,051,000	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		559.00000	608,000	25.24	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,000.00000	1,083,000	21.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		383.00000	326,000	21.19	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		709.00000	770,000	23.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		792.00000	713,000	23.74	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,218.00000	1,123,000	25.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		535.00000	580,000	25.52	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.74530	8.60430		24.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,260.00000	1,356,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		356.00000	311,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,230.00000	1,324,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		376.00000	329,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,291.00000	1,388,000	21.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		337.00000	293,000	21.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		500.00000	435,000	21.79	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,104.00000	1,180,000	21.79	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,203.00000	1,115,000	25.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		707.00000	760,000	25.28	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.82680	8.68620		24.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,262.00000	1,342,000	21.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		526.00000	465,000	21.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,239.00000	1,317,000	21.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		553.00000	490,000	21.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,285.00000	1,367,000	21.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		499.00000	440,000	21.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,252.00000	1,170,000	25.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		838.00000	897,000	25.08	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,195.00000	1,271,000	22.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		609.00000	544,000	22.18	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.57020	9.43170		25.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,981.00000	2,063,000	23.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,049.00000	993,000	23.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,961.00000	2,045,000	23.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,079.00000	1,025,000	23.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,999.00000	2,082,000	23.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,017.00000	962,000	23.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		745.00000	696,000	22.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,177.00000	2,266,000	22.00	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.66070	10.52220		26.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,671.00000	2,757,000	24.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,349.00000	1,296,000	24.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,653.00000	2,738,000	24.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,381.00000	1,327,000	24.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,689.00000	2,776,000	24.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,317.00000	1,265,000	24.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.36680	8.22920			23.71	0.00	0	403.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			123,114.00000	136,805,000	26.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			194.00000	125,000	26.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			118,142.00000	131,821,000	25.59	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	7.05	Put		222.00000	141,000	25.59	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		128,090.00000	141,791,000	26.73	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		170.00000	111,000	26.73	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.46960	8.33150		23.87	0.00	0	432.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		88,603.00000	100,363,000	20.80	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		10,453.00000	8,403,000	20.80	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		84,920.00000	96,257,000	20.76	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		11,770.00000	9,297,000	20.76	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		92,387.00000	104,537,000	20.85	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		9,237.00000	7,577,000	20.85	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		36,982.00000	30,828,000	22.65	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		50,132.00000	57,788,000	22.65	0.00	0	80.00	
£ / R On	19/12/2011	Foreign Exchange Future			13.06760	12.99050		17.93	548,839.20	42	14,019.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,353.00000	1,426,000	21.71	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		13.00000	8,000	21.71	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,304.00000	1,377,000	21.46	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		14.00000	9,000	21.46	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,402.00000	1,475,000	21.96	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		12.00000	7,000	21.96	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		831.00000	891,000	17.76	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		41.00000	23,000	17.76	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,697.00000	1,771,000	23.48	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		7.00000	3,000	23.48	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,112.00000	1,181,000	20.06	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		22.00000	13,000	20.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,256.00000	1,328,000	21.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		16.00000	10,000	21.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,492.00000	2,568,000	27.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		2.00000	0,000	27.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,293.00000	2,368,000	26.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		3.00000	0,000	26.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.21430	13.13920		20.59	25,503,599.00	1,930	5,912.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,765.00000	1,834,000	19.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		76.00000	70,000	19.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,719.00000	1,788,000	19.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		80.00000	74,000	19.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,811.00000	1,881,000	20.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		72.00000	67,000	20.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,674.00000	1,742,000	19.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		85.00000	78,000	19.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,366.00000	1,426,000	18.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		127.00000	112,000	18.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,186.00000	2,258,000	21.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		47.00000	44,000	21.45	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,449.00000	1,515,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		110.00000	101,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,070.00000	1,123,000	18.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		231.00000	209,000	18.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,858.00000	1,927,000	20.30	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	11.35	Put		69.00000	63,000	20.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,281.00000	2,353,000	21.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		42.00000	39,000	21.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,538.00000	1,605,000	19.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		99.00000	91,000	19.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,092.00000	2,163,000	21.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		53.00000	49,000	21.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,288.00000	1,347,000	18.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		149.00000	133,000	18.59	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.35060	13.27640		21.51	40,051.80	3	2,859.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,657.00000	1,717,000	19.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		231.00000	216,000	19.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,618.00000	1,678,000	19.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		242.00000	227,000	19.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,695.00000	1,756,000	19.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		219.00000	205,000	19.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10880	0.10710		17.45	0.00	0	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,710.00000	2,880,000	28.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	28.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,711.00000	1,881,000	25.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	25.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,710.00000	3,880,000	21.77	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	21.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11050	0.10880		21.67	0.00	0	31.00

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	0.09	Call		1,905.00000	2,069,000	20.60	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		25.00000	19,000	20.60	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,070.00000	1,204,000	21.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		190.00000	154,000	21.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,886.00000	3,056,000	25.23	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		6.00000	6,000	25.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.24920	11.14050		17.59	11,530,430.00	1,025	23,069.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,343.00000	1,451,000	20.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		3.00000	2,000	20.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,294.00000	1,401,000	20.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		4.00000	2,000	20.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,393.00000	1,501,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		3.00000	2,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,145.00000	1,252,000	19.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		5.00000	3,000	19.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,592.00000	1,700,000	22.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		2.00000	1,000	22.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,841.00000	1,950,000	23.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,741.00000	1,850,000	23.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		1.00000	1,000	23.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		74.00000	81,000	20.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		684.00000	582,000	20.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,195.00000	1,302,000	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		5.00000	3,000	19.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		97.00000	109,000	19.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		557.00000	460,000	19.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,642.00000	1,750,000	22.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		2.00000	1,000	22.64	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		300.00000	355,000	16.84	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		160.00000	106,000	16.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		902.00000	1,006,000	18.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		12.00000	7,000	18.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		89.00000	99,000	19.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		599.00000	500,000	19.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		806.00000	909,000	17.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		16.00000	10,000	17.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,096.00000	1,203,000	19.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		6.00000	4,000	19.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,542.00000	1,650,000	22.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		2.00000	1,000	22.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		206.00000	242,000	17.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		266.00000	193,000	17.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		998.00000	1,104,000	18.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		8.00000	5,000	18.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,047.00000	1,153,000	19.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		7.00000	4,000	19.05	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		14.00000	8,000	17.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		854.00000	957,000	17.98	0.00	0	2,740.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		328.00000	388,000	16.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		138.00000	89,000	16.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		817.00000	712,000	21.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		57.00000	61,000	21.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.40170	11.29090		19.86	0.00	0	9,994.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,277.00000	1,375,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		86.00000	73,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,234.00000	1,331,000	18.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		93.00000	79,000	18.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,320.00000	1,419,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		79.00000	67,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,254.00000	2,364,000	20.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		13.00000	12,000	20.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,153.00000	1,244,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		112.00000	92,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,544.00000	1,647,000	19.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		53.00000	45,000	19.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,304.00000	2,413,000	21.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		13.00000	11,000	21.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,453.00000	1,555,000	19.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		62.00000	53,000	19.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		890.00000	970,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		199.00000	168,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		789.00000	864,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		248.00000	212,000	18.54	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	10.30	Call		1,113.00000	1,203,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		122.00000	101,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		601.00000	656,000	19.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		410.00000	354,000	19.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		438.00000	477,000	20.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		647.00000	575,000	20.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		703.00000	767,000	18.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		312.00000	265,000	18.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		361.00000	393,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		820.00000	741,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		676.00000	738,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		335.00000	286,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,775.00000	1,881,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		34.00000	29,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		512.00000	560,000	19.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		521.00000	458,000	19.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.53910	11.42690		20.29	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,256.00000	1,343,000	18.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		229.00000	204,000	18.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,221.00000	1,307,000	18.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		244.00000	218,000	18.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,291.00000	1,382,000	18.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		214.00000	193,000	18.53	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.67480	11.56030		20.44	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,221.00000	1,300,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		386.00000	351,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,189.00000	1,267,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		404.00000	368,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,254.00000	1,334,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		369.00000	335,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			408.07900	409.53500			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			414.09000	415.57900			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			372.70100	373.95800			7,454,020.00	2	1,042.00
ALBI	On	03/05/2012	Index Future			378.19200	379.47700			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.21800	8.24150		19.43	205,450.00	25	9,442.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,592.00000	1,569,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,543.00000	1,519,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	1,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,642.00000	1,618,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		754.00000	727,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		13.00000	9,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		949.00000	921,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		8.00000	3,000	21.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.23360	8.25890		19.99	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,073.00000	1,044,000	20.16	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		64.00000	60,000	20.16	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	7.30	Call		1,030.00000	1,001,000	20.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		71.00000	67,000	20.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,116.00000	1,088,000	20.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		57.00000	54,000	20.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		947.00000	917,000	19.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		88.00000	83,000	19.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,340.00000	1,313,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		31.00000	29,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		680.00000	651,000	19.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		171.00000	167,000	19.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		906.00000	876,000	19.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		97.00000	92,000	19.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,294.00000	1,267,000	20.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		35.00000	33,000	20.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,066.00000	2,040,000	23.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	6,000	23.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		581.00000	553,000	19.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		222.00000	219,000	19.72	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.26900	8.29060		20.15	49,614.00	6	6,173.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		869.00000	846,000	19.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		228.00000	227,000	19.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		835.00000	813,000	19.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		244.00000	244,000	19.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		903.00000	880,000	19.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		212.00000	211,000	19.71	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			8.30590	8.32940		20.36	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		658.00000	642,000	20.28	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		565.00000	573,000	20.28	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		635.00000	620,000	20.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		592.00000	601,000	20.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		681.00000	665,000	20.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		538.00000	546,000	20.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.31690	9.33650		17.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,420.00000	2,402,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		384.00000	385,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,379.00000	2,362,000	16.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		393.00000	395,000	16.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,460.00000	2,443,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		374.00000	376,000	16.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.06490	8.02300		15.78	8,064.90	1	70.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		777.00000	818,000	18.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		4.00000	3,000	18.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		729.00000	769,000	18.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		6.00000	4,000	18.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		827.00000	867,000	19.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		4.00000	2,000	19.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		401.00000	432,000	15.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		28.00000	17,000	15.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,224.00000	1,265,000	22.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	0,000	22.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		444.00000	478,000	15.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		21.00000	13,000	15.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,174.00000	1,215,000	21.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	0,000	21.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		632.00000	671,000	17.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		9.00000	6,000	17.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,124.00000	1,166,000	21.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	1,000	21.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		584.00000	622,000	17.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		11.00000	7,000	17.11	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.14870	8.10740		17.22	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		651.00000	687,000	16.55	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		94.00000	88,000	16.55	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		613.00000	648,000	16.52	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		106.00000	99,000	16.52	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		690.00000	726,000	16.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		83.00000	77,000	16.58	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.19640	0.15920			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.21370	0.16120			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.06600	0.11120			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.51040	0.45220			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	30/03/2012	Can-Do Future			0.05430	0.08500			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.08560	0.13230			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.21060	0.16730			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.12700	0.10450			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.10220	0.08700			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.03700	0.05420			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05600	0.07520			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.10950	8.99410		22.04	0.00	0	37.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		714.00000	820,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		20.00000	11,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		669.00000	773,000	20.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		25.00000	14,000	20.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		760.00000	868,000	20.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		16.00000	9,000	20.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		540.00000	635,000	20.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		46.00000	26,000	20.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		854.00000	965,000	21.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		10.00000	6,000	21.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,098.00000	1,212,000	23.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		4.00000	3,000	23.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		500.00000	590,000	19.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		56.00000	31,000	19.98	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		278.00000	330,000	21.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		184.00000	121,000	21.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		112.00000	129,000	24.18	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		518.00000	420,000	24.18	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		176.00000	206,000	22.39	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		332.00000	247,000	22.39	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		582.00000	680,000	20.23	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		38.00000	21,000	20.23	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		1,000.00000	1,113,000	22.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		6.00000	4,000	22.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,247.00000	1,361,000	24.38	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		3.00000	2,000	24.38	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		332.00000	394,000	20.50	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		138.00000	85,000	20.50	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,346.00000	1,461,000	25.16	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		2.00000	2,000	25.16	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		393.00000	466,000	19.98	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		99.00000	57,000	19.98	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		253.00000	301,000	21.27	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		209.00000	142,000	21.27	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Call		462.00000	547,000	19.85	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Put		68.00000	38,000	19.85	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Call		102.00000	117,000	24.54	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Put		558.00000	458,000	24.54	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		9.20	Call		161.00000	188,000	22.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		367.00000	279,000	22.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.24310	9.12750		23.56	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		746.00000	831,000	21.45	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		219.00000	188,000	21.45	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		715.00000	798,000	21.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		238.00000	205,000	21.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		778.00000	864,000	21.36	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		201.00000	171,000	21.36	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				373.99600	375.15700			0.00	0	156.00
GOVI On	02/02/2012	GOVI		369.00	Call		61,570.00000	49,960,000		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		61,470.00000	49,860,000		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		61,670.00000	50,060,000		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				379.50500	380.69400			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	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		13,060.00000	24,950,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		13,160.00000	25,050,000		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		12,960.00000	24,850,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			163.98300	164.01000			0.00	0	505.00
IGOV	On	03/05/2012	Index Future			166.39800	166.43000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			446.69900	446.69900			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	5.58000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.52000	5.55000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.49000	5.51000			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	20/03/2012	Jibar Tradeable Future				5.47000	5.48000			0.00	0	2,340.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.46000	5.48000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future				5.47000	5.49000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.48000	5.50000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.62000	5.64000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.83000	5.86000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.07000	6.09000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.30000	6.31000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.52000	6.52000			0.00	150	1,600.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future				6.24160	6.25180		16.76	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			110.00000	105,000	16.86	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			123.00000	128,000	16.86	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			106.00000	101,000	16.93	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put			129.00000	134,000	16.93	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call			115.00000	109,000	16.79	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put			118.00000	122,000	16.79	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.28840	6.29950		17.00	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			253.00000	246,000	17.00	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			237.00000	241,000	17.00	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			248.00000	241,000	17.00	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			242.00000	246,000	17.00	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			258.00000	251,000	17.00	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put			232.00000	236,000	17.00	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.33040	6.34030		18.59	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			377.00000	370,000	18.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			337.00000	340,000	18.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Call		354.00000	347,000	18.59	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Put		364.00000	367,000	18.59	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Call		402.00000	394,000	18.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Put		312.00000	314,000	18.52	0.00	0	0.00
OTH1 On	02/02/2012	Index Future				365.41400	367.15000			0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future				1.09370	1.08920			0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future		1.09	Call		1.00000	1,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future		1.09	Put		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future		1.10	Call		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future		1.10	Put		9.00000	9,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future		1.08	Call		11.00000	11,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future		1.08	Put		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / lOn	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				6.90900	6.86700		3.91	88,242,952.00	700	12,437.00
R157 On	02/02/2012	Bond Future		8.50	Call		5,623.00000	5,474,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.50	Put		6.00000	5,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.55	Call		5,788.00000	5,640,000	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	8.55	Put		4.00000	5,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,457.00000	5,309,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		7.00000	7,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		449.00000	389,000	3.92	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,579.00000	1,668,000	3.92	0.00	0	65.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,205.00000	3,337,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		81.00000	64,000	3.82	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,278.00000	1,170,000	4.01	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		631.00000	672,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,406.00000	2,521,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		193.00000	160,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,836.00000	1,934,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		346.00000	295,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		572.00000	502,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,344.00000	1,423,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,625.00000	1,506,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		452.00000	482,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.99300	6.94600		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,396.00000	4,252,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		193.00000	204,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,535.00000	4,391,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		174.00000	185,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,257.00000	4,115,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		212.00000	224,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.08000	7.02800		4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Call		3,685.00000	3,560,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		767.00000	800,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,793.00000	3,666,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		727.00000	759,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,579.00000	3,455,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		809.00000	843,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.17800	7.11900		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,882.00000	1,794,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,216.00000	2,293,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,952.00000	1,862,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,146.00000	2,221,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,813.00000	1,728,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,288.00000	2,368,000	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			8.58400	8.51300		15.29	0.00	0	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,985.00000	5,463,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,565.00000	1,703,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,298.00000	5,765,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,438.00000	1,565,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,678.00000	5,167,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,701.00000	1,850,000	15.72	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	7.75	Put		8,289.00000	8,787,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		843.00000	681,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,321.00000	18,965,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		48.00000	32,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,351.00000	6,778,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,418.00000	1,185,000	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		34,269.00000	33,609,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,043.00000	105,383,000	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			8.66600	8.59200		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,784.00000	6,318,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,133.00000	3,342,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,058.00000	6,583,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,971.00000	3,171,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,516.00000	6,059,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,303.00000	3,521,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.74900	8.67200		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,090.00000	5,689,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,392.00000	5,680,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,323.00000	5,913,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,181.00000	5,460,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,861.00000	5,468,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,610.00000	5,906,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.83200	8.75200		14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Call		6,782.00000	6,388,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,800.00000	7,108,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,004.00000	6,603,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,582.00000	6,883,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,563.00000	6,176,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,023.00000	7,338,000	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			218.94136	218.96535			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		965.00000	941,000		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		915.00000	891,000		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		1,015.00000	991,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			242.54667	242.55708			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,557.00000	5,547,000		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		5,507.00000	5,497,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,607.00000	5,597,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.44300	6.42100		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,765.00000	4,706,000	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		4,891.00000	4,832,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,638.00000	4,579,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.49300	6.46800		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,221.00000	3,162,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		129.00000	132,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,326.00000	3,267,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		116.00000	118,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,116.00000	3,057,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		143.00000	145,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.54300	6.51600		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,660.00000	2,609,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		492.00000	501,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,741.00000	2,689,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		464.00000	472,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,580.00000	2,529,000	3.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Put		521.00000	530,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.59300	6.55900		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,415.00000	1,375,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,534.00000	1,562,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,467.00000	1,427,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,485.00000	1,513,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,364.00000	1,325,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,583.00000	1,612,000	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			181.88109	181.88856			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,889.00000	4,881,000		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		4,839.00000	4,831,000		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		4,939.00000	4,931,000		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			7.60000	7.53800		6.92	4,884,964.48	46	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,468.00000	5,192,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		84.00000	92,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,671.00000	5,394,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		72.00000	79,000	7.21	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	8.70	Call		5,267.00000	4,992,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		98.00000	107,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,137.00000	3,347,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		393.00000	319,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,273.00000	2,447,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		707.00000	596,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		963.00000	827,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,831.00000	1,979,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,503.00000	2,280,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		633.00000	694,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.69300	7.62700		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,375.00000	5,126,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		575.00000	616,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,542.00000	5,290,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		534.00000	572,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,209.00000	4,963,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		616.00000	660,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.78900	7.71900		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,822.00000	4,608,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,596.00000	1,676,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,956.00000	4,739,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,528.00000	1,605,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,686.00000	4,474,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,663.00000	1,745,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.89300	7.81700		8.16	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	7.75	Call		3,178.00000	3,012,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,448.00000	3,587,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,279.00000	3,111,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,347.00000	3,484,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,077.00000	2,915,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,549.00000	3,692,000	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			7.91700	7.84500		9.37	0.00	0	3,268.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,042.00000	5,684,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		187.00000	207,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,263.00000	5,903,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		164.00000	182,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,822.00000	5,466,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		211.00000	233,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.01200	7.93600		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,121.00000	4,819,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,086.00000	1,169,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,296.00000	4,989,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,019.00000	1,098,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,948.00000	4,650,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,155.00000	1,242,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.11000	8.03000		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,626.00000	4,367,000	10.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		2,351.00000	2,484,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,774.00000	4,510,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,261.00000	2,389,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,481.00000	4,225,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,445.00000	2,581,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.21100	8.12600		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,677.00000	3,464,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,276.00000	4,464,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,794.00000	3,577,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,155.00000	4,339,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,561.00000	3,353,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,399.00000	4,592,000	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			6.25000	6.23400		2.00	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,159.00000	3,130,000	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		3,247.00000	3,218,000	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		3,072.00000	3,043,000	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			6.30000	6.27800		2.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		1,997.00000	1,963,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		67.00000	68,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,068.00000	2,033,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		60.00000	60,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,927.00000	1,893,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		75.00000	76,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.34700	6.32300		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,579.00000	1,551,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		320.00000	325,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,628.00000	1,600,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		302.00000	307,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,530.00000	1,502,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		339.00000	343,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.38000	6.34500		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		711.00000	690,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,106.00000	1,125,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		738.00000	717,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,076.00000	1,095,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		685.00000	665,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,138.00000	1,157,000	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			8.13400	8.06300		9.16	476,771.10	5	37,638.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,286.00000	4,916,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		208.00000	235,000	9.58	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	9.05	Call		5,520.00000	5,147,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		181.00000	205,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,052.00000	4,686,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		236.00000	267,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,415.00000	4,739,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		309.00000	236,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,036.00000	3,302,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		684.00000	553,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,066.00000	889,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,270.00000	2,490,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,097.00000	2,785,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		685.00000	770,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.22900	8.15400		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,703.00000	4,404,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,523.00000	1,632,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,879.00000	4,575,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,438.00000	1,542,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,530.00000	4,236,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,612.00000	1,725,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.32600	8.24800		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,017.00000	4,740,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,407.00000	2,542,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,177.00000	4,896,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,313.00000	2,443,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,859.00000	4,587,000	11.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Put		2,505.00000	2,645,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.42200	8.33800		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,998.00000	3,767,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,451.00000	4,650,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,126.00000	3,890,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,321.00000	4,516,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,872.00000	3,645,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,584.00000	4,787,000	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			8.16700	8.10100		9.42	0.00	0	17,761.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,416.00000	5,045,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		201.00000	226,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,666.00000	5,293,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		172.00000	195,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,165.00000	4,799,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		230.00000	260,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,358.00000	4,678,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		330.00000	254,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,123.00000	3,391,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		668.00000	540,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,074.00000	897,000	9.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.90	Put		2,294.00000	2,514,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,287.00000	2,969,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		634.00000	712,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.25100	8.18200		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,764.00000	5,441,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,113.00000	1,195,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,966.00000	5,638,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,041.00000	1,117,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,561.00000	5,242,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,186.00000	1,271,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.33600	8.26400		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,227.00000	4,949,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,493.00000	2,627,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,400.00000	5,117,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,391.00000	2,520,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,057.00000	4,783,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,600.00000	2,737,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.42400	8.34800		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,898.00000	3,671,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,448.00000	4,645,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,037.00000	3,805,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,306.00000	4,497,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,763.00000	3,541,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,595.00000	4,797,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.98400	8.90300		20.86	0.00	0	2,584.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,144.00000	2,750,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,397.00000	2,628,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,348.00000	2,940,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,221.00000	2,437,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,947.00000	2,566,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,583.00000	2,827,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.05600	8.97200		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,084.00000	3,715,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,870.00000	4,140,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,276.00000	3,897,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,682.00000	3,942,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,895.00000	3,535,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,064.00000	4,343,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.12800	9.04200		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,793.00000	5,395,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,246.00000	4,494,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,983.00000	5,577,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,072.00000	4,312,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,606.00000	5,215,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Put		4,426.00000	4,681,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.20000	9.11100		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,306.00000	4,948,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,143.00000	6,444,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,482.00000	5,117,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,940.00000	6,235,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,129.00000	4,778,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,347.00000	6,656,000	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			137.00151	137.00705			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,007.00000	6,002,000		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		5,957.00000	5,952,000		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		6,057.00000	6,052,000		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			114.58395	114.59246			0.00	0	480.00

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	110.50	Call		4,092.00000	4,084,000		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		4,042.00000	4,034,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,142.00000	4,134,000		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			111.81838	111.82355			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,324.00000	3,318,000		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		3,274.00000	3,268,000		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		3,374.00000	3,368,000		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			8.94200	8.86600		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,531.00000	3,138,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,478.00000	2,685,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,758.00000	3,353,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,317.00000	2,512,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,311.00000	2,930,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,648.00000	2,867,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.01800	8.94000		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,535.00000	5,132,000	19.05	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	9.25	Put		3,162.00000	3,366,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,766.00000	5,355,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,020.00000	3,216,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,308.00000	4,913,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,311.00000	3,523,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.09400	9.01300		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,089.00000	5,701,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,291.00000	4,524,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,309.00000	5,914,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,139.00000	4,366,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,872.00000	5,492,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,448.00000	4,690,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.17300	9.08900		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,565.00000	5,217,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,246.00000	6,533,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,765.00000	5,410,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,062.00000	6,342,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,362.00000	5,021,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,429.00000	6,723,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/12/2011	Foreign Exchange Future			16,687.32000	16,477.61000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.31500	1.29450		23.95	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,950.00000	2,154,000	28.15	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		5.00000	4,000	28.15	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,456.00000	1,658,000	24.68	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		11.00000	8,000	24.68	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,447.00000	2,652,000	31.62	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		2.00000	2,000	31.62	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.33180	1.31140		24.48	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,336.00000	1,501,000	22.10	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		222.00000	183,000	22.10	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		1,007.00000	1,156,000	22.77	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		393.00000	338,000	22.77	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,724.00000	1,907,000	21.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		110.00000	89,000	21.73	0.00	0	0.00

Total for Derivatives :										268,704,297.08	19,588	1 314 550.00
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i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		4,500,000,000,000.00	45,000,000	47,500,000.00	
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	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	15,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,800,000.00
ABL13	On	11/10/2016	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
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			600,000,000.00	6,000	900,000.00
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			400,000,000,000.00	4,000,000	1,000,000.00
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	500,000.00
ABN03	On	24/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	3,000,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			2,500,000,000.00	25,000	10,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,900,000,000.00	49,000	7,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	206,000.00
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			200,000,000,000.00	2,000,000	500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		200,000,000,000.00		2,000,000	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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			200,000,000.00	2,000	15,500,000.00
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			1,240,000,000,000.00	12,400,000	6,200,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			1,100,000,000,000.00	11,000,000	2,000,000.00
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			600,000,000.00	6,000	6,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	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
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			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
BD311B	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		5,300,000,000,000.00	53,000,000	53,000,000.00	
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	4,000,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	4,500,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	8,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22C	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2012	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	3,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			385,800,000,000.00	3,858,000	73,700,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,411,100,000,000.00	14,111,000	153,800,739.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	16,961,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			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	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			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
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			12,600,000,000.00	126,000	54,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,043,250,000.00	329,000	255,207,100.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			323,240,000,000.00	32,324,000	80,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			3,540,350,000.00	451,000	45,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			153,532,500,000.00	20,471,000	173,645,000.00
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
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	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
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	1,000,000.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC44	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
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	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
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				0.00	0	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			300,000,000.00	3,000	3,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	1,012,000.00
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			1,500,000.00	15	5.00
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			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
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	1,250,000.00

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		21,900,000,000.00		219,000	36,290,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	99,700,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		500,000,000.00		5,000	17,000,000.00
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	24/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000		160,000,000,000.00		1,600,000	400,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	9,960,900.00
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			800,000,000.00	8,000	3,000,000.00
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	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2012	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			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
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	25/11/2012			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			1,600,000,000,000.00	16,000,000	8,000,000.00
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			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,400,000,000.00	14,000	14,000.00
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			700,000,000.00	7,000	30,000,000.00
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			600,000,000,000.00	6,000,000	5,200,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	300,000.00
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
IVA147	On	24/11/2012	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000				0.00	0	218,000,000.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
MBF02	On	05/10/2012			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
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
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			600,000,000.00	6,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			800,000,000.00	8,000	4,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			600,000,000.00	6,000	5,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,200,000,000.00	12,000	5,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			600,000,000.00	6,000	6,500,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
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			2,000,000,000.00	20,000	11,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
NCLN1	On	24/01/2013			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
NCLN15On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	1,407,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	156,000,000.00
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			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	10,000,000.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	13,000,000.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	9,800,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			0.00	0	11,000,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA028	On	30/11/2028			100.00000	100.00000		400,000,000,000.00		4,000,000	7,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,200,000,000.00	12,000	27,000,000.00
OMN01	On	28/11/2012			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
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		115,500,000,000,000.00		1,155,000,000	400,000,000.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.82000	6.78000		151,426,996,548,960.00	22,203,371,928	18,755,533,672.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.51000	8.44000		44,730,447,509,490.00	5,256,221,799	9,145,849,900.00	
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			216.47616	216.46437		35,455,446,121,804.80	163,784,530	858,718,043.00	
R197	On	07/12/2023	Spot Bond			2.41000	2.41000		209,429,000,000.00	86,900,000	250,305,000.00	
R201	On	21/12/2014	Spot Bond			6.38000	6.36000		10,079,025,480,040.00	1,579,784,558	1,941,316,000.00	
R202	On	07/12/2033	Spot Bond			2.45000	2.45000		699,526,369,150.00	285,520,967	1,378,900,000.00	
R203	On	15/09/2017	Spot Bond			7.51000	7.45000		42,804,394,030,000.00	5,699,653,000	5,941,433,452.00	
R204	On	21/12/2018	Spot Bond			7.83000	7.76000		10,587,969,231,120.00	1,352,231,064	4,139,056,901.00	
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			6.18500	6.17000		30,549,799,345,000.00	4,939,337,000	5,715,628,000.00	
R207	On	15/01/2020	Spot Bond			8.05000	7.98000		47,904,854,480,000.00	5,950,913,600	8,274,418,000.00	
R208	On	31/03/2021	Spot Bond			8.09000	8.02500		27,940,788,814,380.00	3,453,743,982	5,716,566,497.00	
R209	On	31/03/2036	Spot Bond			8.92000	8.84000		46,298,448,280,000.00	5,190,409,000	7,970,854,672.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.46000	2.46000			532,314,480,000.00	216,388,000	803,088,000.00
R211	On	31/01/2017	Spot Bond			1.25000	1.25000			855,000,000,000.00	684,000,000	551,160,000.00
R212	On	31/01/2022	Spot Bond			2.31000	2.31000			237,134,583,840.00	102,655,664	792,845,000.00
R213	On	28/02/2031	Spot Bond			8.87000	8.79500			3,903,243,500,000.00	440,050,000	1,074,190,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,244,669,000,000.00	653,026,000	3,570,794,000.00
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
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			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
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			0.00	0	15,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	3,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000		120,000,000,000.00		1,200,000	300,000.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			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
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			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	2,000,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			800,000,000.00	8,000,000	2,000,000.00
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
SCM22	On	17/02/2012	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			800,000,000.00	8,000	8,000.00
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			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	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
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
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000		13,800,000,000,000.00	138,000,000	138,000,000.00	
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		81,000,000,000,000.00	810,000,000	327,000,000.00	
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			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			0.00	0	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	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30/11/2012	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
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	3,009,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			14,976,000,000,000.00	2,496,000,000	624,000,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	1,008,918,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,712,600,000,000.00	27,126,000	271,063,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			6,300,000,000,000.00	63,000,000	117,360,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	182,570,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	27,027,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	14,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		600,000,000.00	6,000,000.00	6,000,000	6,000,000.00
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	0.00
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
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	28/11/2012	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			26,000,000,000.00	260,000	50,361,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	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	31,000,000.00
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	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							716,334,644,373,785.00	63,231,724,107	84 455 653 881.00
Grand Total:							716,334,913,078,082.00	63,231,743,695	84 456 968 431.00