

# Daily MTM Report

Daily summary for: 22/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			8.44060	8.36680		23.99	265,971,746.60	31,511	241,476.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,020.00000	1,093,000	23.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		3.00000	2,000	23.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		970.00000	1,044,000	22.79	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		3.00000	3,000	22.79	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,069.00000	1,143,000	23.93	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		2.00000	2,000	23.93	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	0,000	30.23	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,617.00000	1,691,000	30.23	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		63.00000	45,000	21.19	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		430.00000	486,000	21.19	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	1,000	27.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,368.00000	1,442,000	27.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		2.00000	2,000	24.50	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,119.00000	1,193,000	24.50	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,217.00000	2,291,000	32.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	32.39	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		4.00000	3,000	21.64	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		871.00000	944,000	21.64	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,917.00000	1,991,000	31.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,967.00000	2,041,000	31.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,117.00000	2,191,000	32.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		395.00000	446,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		78.00000	55,000	21.28	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,417.00000	2,491,000	33.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		921.00000	994,000	22.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		4.00000	3,000	22.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,667.00000	1,741,000	30.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	30.41	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,568.00000	1,641,000	29.66	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		507.00000	569,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		40.00000	28,000	21.02	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		682.00000	750,000	20.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		15.00000	9,000	20.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,518.00000	1,591,000	29.08	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	0,000	29.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		2,067.00000	2,141,000	31.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,017.00000	2,091,000	31.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,367.00000	2,441,000	32.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		592.00000	658,000	20.84	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		25.00000	17,000	20.84	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		775.00000	846,000	20.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		8.00000	5,000	20.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,767.00000	1,841,000	30.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	30.77	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,517.00000	2,591,000	33.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		549.00000	613,000	20.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		32.00000	22,000	20.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		2.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,169.00000	1,242,000	25.08	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,817.00000	1,891,000	30.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	30.95	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		227.00000	261,000	23.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		210.00000	170,000	23.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		302.00000	344,000	22.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		135.00000	103,000	22.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,267.00000	2,341,000	32.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,219.00000	1,292,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		2.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,468.00000	1,541,000	28.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,268.00000	1,342,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	26.22	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,717.00000	1,791,000	30.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,167.00000	2,241,000	32.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		250.00000	286,000	22.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		183.00000	145,000	22.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,867.00000	1,941,000	31.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,418.00000	1,492,000	27.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	1,000	27.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		728.00000	798,000	20.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		11.00000	7,000	20.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		207.00000	237,000	23.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		240.00000	196,000	23.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		275.00000	314,000	22.63	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		158.00000	123,000	22.63	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		637.00000	704,000	20.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		20.00000	13,000	20.76	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		1,318.00000	1,392,000	26.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	26.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		362.00000	410,000	21.61	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		95.00000	69,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,317.00000	2,391,000	32.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		467.00000	527,000	21.10	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		50.00000	36,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		823.00000	895,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		6.00000	4,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		331.00000	376,000	21.95	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		114.00000	85,000	21.95	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		109.00000	123,000	26.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		492.00000	432,000	26.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		533.00000	471,000	26.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		100.00000	112,000	26.95	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		4.00000	4,000	41.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,587.00000	2,513,000	41.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,533.00000	3,459,000	41.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		414.00000	357,000	25.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		131.00000	148,000	25.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		305.00000	255,000	24.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		172.00000	196,000	24.41	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.54480	8.46960		23.90	63,855,290.40	7,473	47,775.00

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		1,459.00000	1,525,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		25.00000	16,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,413.00000	1,478,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		29.00000	19,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,506.00000	1,573,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		22.00000	14,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,493.00000	1,560,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		23.00000	15,000	20.21	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,354.00000	1,418,000	20.26	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		34.00000	23,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,263.00000	1,326,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		43.00000	31,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,683.00000	1,753,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		13.00000	8,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,308.00000	1,372,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		38.00000	27,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,731.00000	1,803,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		11.00000	8,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,004.00000	1,063,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		84.00000	68,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		716.00000	763,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		196.00000	168,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,131.00000	1,192,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		61.00000	47,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		532.00000	566,000	22.68	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		362.00000	321,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,780.00000	1,852,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		10.00000	7,000	21.27	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		510.00000	543,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		390.00000	348,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,635.00000	1,704,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		15.00000	9,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		685.00000	731,000	21.38	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		215.00000	186,000	21.38	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,400.00000	1,465,000	20.24	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		30.00000	20,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,830.00000	1,902,000	21.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		10.00000	7,000	21.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,088.00000	1,148,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		68.00000	53,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		578.00000	616,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		308.00000	271,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		782.00000	831,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		162.00000	136,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,446.00000	1,512,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		26.00000	17,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,879.00000	1,951,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		9.00000	6,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		816.00000	866,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		146.00000	121,000	20.74	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		655.00000	700,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		235.00000	205,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		749.00000	796,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		179.00000	151,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		603.00000	642,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		283.00000	247,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,174.00000	1,236,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		54.00000	41,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,218.00000	1,281,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		48.00000	36,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,588.00000	1,655,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		18.00000	10,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		887.00000	940,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		117.00000	95,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		628.00000	670,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		258.00000	225,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,045.00000	1,105,000	20.36	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		75.00000	60,000	20.36	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,077.00000	2,150,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		7.00000	5,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,325.00000	2,399,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		5.00000	4,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		963.00000	1,021,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		93.00000	76,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		554.00000	591,000	22.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		334.00000	296,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,275.00000	2,349,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		5.00000	4,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,540.00000	1,607,000	20.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		20.00000	12,000	20.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		851.00000	902,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		131.00000	107,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		489.00000	521,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		419.00000	376,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,027.00000	2,100,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		7.00000	5,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		924.00000	980,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		104.00000	85,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,928.00000	2,001,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		8.00000	6,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,978.00000	2,051,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		8.00000	6,000	22.74	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,126.00000	2,200,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		6.00000	5,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,374.00000	2,449,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		4.00000	4,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		469.00000	500,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		449.00000	405,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		450.00000	480,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		480.00000	435,000	23.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		352.00000	374,000	24.98	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		682.00000	629,000	24.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	773,000	25.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	318,000	25.84	31,800.00	100	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.63940	8.56440		23.94	18,280,970.40	2,116	23,362.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,406.00000	1,466,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		92.00000	77,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,364.00000	1,423,000	20.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		100.00000	84,000	20.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,448.00000	1,508,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		84.00000	69,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		815.00000	858,000	21.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		351.00000	319,000	21.68	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		36.00000	29,000	20.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,850.00000	1,918,000	20.52	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		642.00000	674,000	23.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		578.00000	535,000	23.31	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.72910	8.65730		23.92	1,745,820.00	200	1,979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,578.00000	1,631,000	19.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		121.00000	102,000	19.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,538.00000	1,590,000	19.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		131.00000	111,000	19.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,619.00000	1,672,000	19.65	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		112.00000	93,000	19.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		142.00000	121,000	19.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,499.00000	1,550,000	19.88	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,051.00000	1,004,000	25.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		608.00000	633,000	25.03	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,083.00000	1,127,000	20.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		326.00000	298,000	20.90	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		770.00000	802,000	23.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		713.00000	673,000	23.52	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,123.00000	1,076,000	25.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		580.00000	605,000	25.31	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.81530	8.74530		24.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,356.00000	1,391,000	20.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		311.00000	276,000	20.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,324.00000	1,359,000	20.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		329.00000	294,000	20.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,388.00000	1,423,000	20.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		293.00000	258,000	20.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		435.00000	399,000	21.35	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,180.00000	1,214,000	21.35	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,115.00000	1,066,000	24.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		760.00000	781,000	24.94	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.89710	8.82680		24.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,342.00000	1,380,000	21.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		465.00000	433,000	21.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,317.00000	1,353,000	21.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		490.00000	456,000	21.45	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	7.90	Call		1,367.00000	1,408,000	21.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		440.00000	411,000	21.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,170.00000	1,127,000	24.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		897.00000	924,000	24.86	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,271.00000	1,305,000	21.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		544.00000	508,000	21.82	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.64580	9.57020		25.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,063.00000	2,107,000	23.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		993.00000	961,000	23.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,045.00000	2,089,000	23.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,025.00000	993,000	23.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,082.00000	2,125,000	23.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		962.00000	929,000	23.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		696.00000	667,000	21.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,266.00000	2,313,000	21.83	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.73630	10.66070		26.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,757.00000	2,807,000	24.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,296.00000	1,271,000	24.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,738.00000	2,788,000	24.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,327.00000	1,302,000	24.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,776.00000	2,827,000	24.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,265.00000	1,241,000	24.45	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.44060	8.36680			23.99	0.00	0	403.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			136,805.00000	144,170,000	27.37	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		7.00	Put		125.00000	110,000	27.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		131,821.00000	139,183,000	26.79	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		141.00000	123,000	26.79	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		141,791.00000	149,157,000	27.94	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		111.00000	97,000	27.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.54480	8.46960		23.90	0.00	0	432.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		100,363.00000	106,268,000	20.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		8,403.00000	6,788,000	20.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		96,257.00000	102,100,000	20.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		9,297.00000	7,620,000	20.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		104,537.00000	110,507,000	20.36	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		7,577.00000	6,027,000	20.36	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		30,828.00000	27,099,000	22.19	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		57,788.00000	61,579,000	22.19	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future				13.19140	13.06760		16.98	184,679.60	14	14,019.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,426.00000	1,547,000	22.60	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		8.00000	6,000	22.60	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,377.00000	1,498,000	22.46	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		9.00000	7,000	22.46	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,475.00000	1,597,000	22.73	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		7.00000	6,000	22.73	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		891.00000	1,008,000	18.52	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		23.00000	17,000	18.52	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,771.00000	1,893,000	23.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		3.00000	2,000	23.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1,181.00000	1,301,000	20.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		13.00000	10,000	20.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,328.00000	1,449,000	22.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		10.00000	8,000	22.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,568.00000	2,692,000	25.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	1,000	25.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,368.00000	2,492,000	25.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	1,000	25.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.34030	13.21430		20.72	667,015.00	50	5,912.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,834.00000	1,948,000	19.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		70.00000	58,000	19.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,788.00000	1,901,000	19.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		74.00000	61,000	19.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,881.00000	1,995,000	20.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		67.00000	55,000	20.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,742.00000	1,854,000	19.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		78.00000	64,000	19.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,426.00000	1,532,000	18.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		112.00000	92,000	18.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,258.00000	2,377,000	21.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		44.00000	37,000	21.57	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,515.00000	1,623,000	18.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		101.00000	83,000	18.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,123.00000	1,210,000	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		209.00000	170,000	18.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,927.00000	2,043,000	20.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		63.00000	53,000	20.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,353.00000	2,473,000	21.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		39.00000	33,000	21.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,605.00000	1,715,000	19.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		91.00000	75,000	19.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,163.00000	2,281,000	21.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		49.00000	41,000	21.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,347.00000	1,442,000	18.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		133.00000	102,000	18.04	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.47510	13.35060		21.54	0.00	0	2,859.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,717.00000	1,812,000	19.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		216.00000	187,000	19.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,678.00000	1,771,000	19.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		227.00000	196,000	19.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,756.00000	1,853,000	19.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		205.00000	178,000	19.14	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10960	0.10880		18.84	0.00	0	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,880.00000	2,960,000	29.15	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.15	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,881.00000	1,961,000	27.24	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	27.24	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,880.00000	3,960,000	22.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11130	0.11050		21.34	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		2,069.00000	2,143,000	19.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		19.00000	13,000	19.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,204.00000	1,263,000	21.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		154.00000	133,000	21.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		3,056.00000	3,135,000	25.55	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		6.00000	5,000	25.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.41110	11.24920		17.29	20,197,647.00	1,770	22,992.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,451.00000	1,612,000	21.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		2.00000	1,000	21.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,401.00000	1,562,000	21.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		2.00000	1,000	21.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,501.00000	1,662,000	21.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		2.00000	1,000	21.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,252.00000	1,413,000	20.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		3.00000	2,000	20.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,700.00000	1,862,000	23.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		1.00000	1,000	23.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,950.00000	2,111,000	24.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		1.00000	0,000	24.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,850.00000	2,011,000	23.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		1.00000	0,000	23.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		81.00000	108,000	19.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		582.00000	447,000	19.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,302.00000	1,463,000	20.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		3.00000	2,000	20.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		109.00000	147,000	18.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		460.00000	336,000	18.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,750.00000	1,911,000	23.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		1.00000	0,000	23.27	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		355.00000	467,000	16.18	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		106.00000	56,000	16.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		1,006.00000	1,165,000	19.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		7.00000	4,000	19.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		99.00000	133,000	18.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		500.00000	372,000	18.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		909.00000	1,067,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		10.00000	6,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,203.00000	1,363,000	20.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		4.00000	2,000	20.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,650.00000	1,812,000	22.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		1.00000	1,000	22.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		242.00000	328,000	16.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		193.00000	117,000	16.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,104.00000	1,264,000	19.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		5.00000	3,000	19.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,153.00000	1,314,000	20.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		4.00000	3,000	20.09	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	10.30	Put		8.00000	5,000	19.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		957.00000	1,116,000	19.00	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		388.00000	506,000	16.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		89.00000	45,000	16.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		712.00000	568,000	19.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		61.00000	79,000	19.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.56610	11.40170		19.06	12,086,574.50	1,045	11,014.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,375.00000	1,518,000	18.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		73.00000	52,000	18.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,331.00000	1,472,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		79.00000	56,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,419.00000	1,564,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		67.00000	48,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,364.00000	2,526,000	21.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		12.00000	10,000	21.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,244.00000	1,382,000	18.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		92.00000	66,000	18.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,647.00000	1,798,000	19.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		45.00000	32,000	19.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,413.00000	2,575,000	21.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		11.00000	9,000	21.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,555.00000	1,704,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		53.00000	38,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		970.00000	1,085,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		168.00000	119,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		864.00000	970,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		212.00000	154,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,203.00000	1,337,000	17.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		101.00000	71,000	17.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		656.00000	734,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		354.00000	268,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		477.00000	529,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		575.00000	463,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		767.00000	861,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		265.00000	195,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		393.00000	432,000	19.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		741.00000	616,000	19.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		738.00000	826,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		286.00000	210,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,881.00000	2,037,000	19.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		29.00000	21,000	19.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		560.00000	625,000	18.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		458.00000	359,000	18.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.70400	11.53910		19.79	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,343.00000	1,470,000	18.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		204.00000	166,000	18.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,307.00000	1,429,000	18.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		218.00000	175,000	18.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,382.00000	1,511,000	18.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		193.00000	157,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future			11.83540	11.67480		20.41	591,770.00	50	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,300.00000	1,418,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		351.00000	308,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,267.00000	1,383,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		368.00000	323,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,334.00000	1,453,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		335.00000	293,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			405.73000	408.07900			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			411.70300	414.09000			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			370.62200	372.70100			0.00	0	1,042.00
ALBI	On	03/05/2012	Index Future			376.07800	378.19200			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.30160	8.21800		19.86	10,377,000.00	1,250	9,642.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,569.00000	1,652,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,519.00000	1,602,000	29.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	29.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,618.00000	1,702,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		727.00000	808,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		9.00000	6,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		921.00000	1,005,000	23.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		3.00000	3,000	23.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.31840	8.23360		19.91	207,960.00	25	22,681.00

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	7.25	Call		1,044.00000	1,119,000	20.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		60.00000	51,000	20.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,001.00000	1,075,000	20.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		67.00000	57,000	20.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,088.00000	1,163,000	20.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		54.00000	45,000	20.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		917.00000	989,000	19.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		83.00000	71,000	19.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,313.00000	1,393,000	20.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		29.00000	25,000	20.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		651.00000	713,000	19.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		167.00000	145,000	19.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		876.00000	946,000	19.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		92.00000	78,000	19.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,267.00000	1,346,000	20.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		33.00000	28,000	20.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,040.00000	2,124,000	23.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	6,000	23.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		553.00000	608,000	19.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		219.00000	190,000	19.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.35160	8.26900		20.14	1,879,110.00	225	6,398.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		846.00000	906,000	19.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		227.00000	204,000	19.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		813.00000	871,000	19.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		244.00000	219,000	19.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		880.00000	941,000	19.67	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		211.00000	189,000	19.67	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.38420	8.30590		20.37	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		642.00000	682,000	20.18	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		573.00000	534,000	20.18	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		620.00000	659,000	20.24	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		601.00000	561,000	20.24	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		665.00000	706,000	20.12	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		546.00000	508,000	20.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.38900	9.31690		17.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,402.00000	2,466,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		385.00000	377,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,362.00000	2,425,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		395.00000	386,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,443.00000	2,507,000	17.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		376.00000	368,000	17.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.13580	8.06490		16.30	488,148.00	60	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		818.00000	888,000	19.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		3.00000	2,000	19.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		769.00000	839,000	19.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		4.00000	3,000	19.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		867.00000	938,000	19.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		2.00000	2,000	19.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		432.00000	499,000	16.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		17.00000	13,000	16.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,265.00000	1,336,000	22.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	22.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		478.00000	546,000	16.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		13.00000	10,000	16.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,215.00000	1,286,000	22.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	22.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		671.00000	740,000	18.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		6.00000	4,000	18.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,166.00000	1,236,000	21.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	21.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		622.00000	691,000	18.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		7.00000	5,000	18.01	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.22080	8.14870		17.17	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		687.00000	744,000	16.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		88.00000	73,000	16.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		648.00000	704,000	16.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		99.00000	83,000	16.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		726.00000	785,000	16.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		77.00000	64,000	16.50	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.21070	0.19640			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.22860	0.21370			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.04610	0.06600			0.00	0	12,423.00

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			0.54760	0.51040			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.03890	0.05430			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.06050	0.08560			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.23040	0.21060			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.13800	0.12700			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11080	0.10220			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.02460	0.03700			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04460	0.05600			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.24290	9.10950		22.60	4,898,737.00	530	567.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		820.00000	949,000	21.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		11.00000	6,000	21.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		773.00000	900,000	20.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		14.00000	7,000	20.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		868.00000	998,000	21.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		9.00000	5,000	21.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		635.00000	758,000	20.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		26.00000	15,000	20.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		965.00000	1,097,000	22.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		6.00000	4,000	22.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,212.00000	1,345,000	24.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		3.00000	2,000	24.62	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	8.55	Call		590.00000	712,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		31.00000	19,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		330.00000	420,000	20.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		121.00000	77,000	20.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		129.00000	169,000	23.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		420.00000	326,000	23.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		206.00000	270,000	22.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		247.00000	177,000	22.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		680.00000	805,000	20.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		21.00000	12,000	20.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,113.00000	1,245,000	23.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		4.00000	2,000	23.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,361.00000	1,494,000	25.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		2.00000	1,000	25.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		394.00000	493,000	20.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		85.00000	50,000	20.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,461.00000	1,594,000	26.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		2.00000	1,000	26.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		466.00000	578,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		57.00000	35,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		301.00000	386,000	21.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		142.00000	93,000	21.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		547.00000	666,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		38.00000	23,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		117.00000	154,000	24.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		458.00000	361,000	24.06	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		188.00000	246,000	22.34	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		279.00000	203,000	22.34	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			9.37660	9.24310		23.30	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		831.00000	925,000	21.07	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		188.00000	148,000	21.07	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		798.00000	889,000	21.16	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		205.00000	162,000	21.16	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		864.00000	961,000	20.99	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		171.00000	134,000	20.99	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			372.03700	373.99600			0.00	0	156.00	
GOVI On	02/02/2012	GOVI	369.00	Call		49,960.00000	30,370,000		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		49,860.00000	30,270,000		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		50,060.00000	30,470,000		0.00	0	0.00	
GOVI On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI			377.51400	379.50500			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		24,950.00000	44,860,000		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		25,050.00000	44,960,000		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		24,850.00000	44,760,000		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			163.95700	163.98300			0.00	0	505.00
IGOV	On	03/05/2012	Index Future			166.37100	166.39800			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			5.55000	5.52000			0.00	0	101.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/02/2012	Jibar Tradeable Future				5.53000	5.49000			0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.54000	5.47000			0.00	0	2,340.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.55000	5.46000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future				5.56000	5.47000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.59000	5.48000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.75000	5.62000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.99000	5.83000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.28000	6.07000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.55000	6.30000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.80000	6.52000			0.00	2,000	2,100.00
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				6.29790	6.24160		16.73	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			105.00000	131,000	16.75	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			128.00000	98,000	16.75	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			101.00000	126,000	16.74	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put			134.00000	103,000	16.74	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call			109.00000	137,000	16.76	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put			122.00000	94,000	16.76	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.34510	6.28840		17.05	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			246.00000	276,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			241.00000	215,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			241.00000	271,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			246.00000	220,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			251.00000	281,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put			236.00000	210,000	17.04	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.38540	6.33040		18.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			370.00000	401,000	18.66	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			340.00000	316,000	18.66	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		347.00000	377,000	18.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Put		367.00000	342,000	18.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Call		394.00000	427,000	18.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Put		314.00000	292,000	18.62	0.00	0	0.00
OTH1 On	02/02/2012	Index Future				362.73200	365.41400			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				6.99300	6.90900		3.91	0.00	0	12,437.00
R157 On	02/02/2012	Bond Future		8.50	Call		5,474.00000	5,180,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.50	Put		5.00000	8,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.55	Call		5,640.00000	5,345,000	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		5.00000	7,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,309.00000	5,014,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		7.00000	9,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		389.00000	306,000	3.92	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,668.00000	1,882,000	3.92	0.00	0	65.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,337.00000	3,615,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		64.00000	45,000	3.82	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,170.00000	996,000	4.01	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		672.00000	795,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,521.00000	2,776,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		160.00000	118,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,934.00000	2,164,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		295.00000	228,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		502.00000	403,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,423.00000	1,621,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,506.00000	1,306,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		482.00000	578,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.08600	6.99300		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,252.00000	3,983,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		204.00000	240,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,391.00000	4,119,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		185.00000	219,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,115.00000	3,848,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		224.00000	263,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.18100	7.08000		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		3,560.00000	3,336,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		800.00000	883,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,666.00000	3,440,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		759.00000	840,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,455.00000	3,234,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		843.00000	929,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.29400	7.17800		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,794.00000	1,643,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,293.00000	2,466,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,862.00000	1,708,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,221.00000	2,391,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,728.00000	1,580,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,368.00000	2,544,000	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			8.68600	8.58400		15.29	13,146,527.35	113	24,353.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,463.00000	4,813,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,703.00000	1,992,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,765.00000	5,097,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,565.00000	1,836,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,167.00000	4,535,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,850.00000	2,156,000	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		8,787.00000	9,570,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		681.00000	525,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,965.00000	19,892,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		32.00000	21,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,778.00000	7,477,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,185.00000	945,000	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		33,609.00000	32,670,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,383.00000	104,445,000	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			8.77100	8.66600		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,318.00000	5,732,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,342.00000	3,704,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,583.00000	5,983,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,171.00000	3,519,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,059.00000	5,486,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,521.00000	3,896,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.85800	8.74900		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,689.00000	5,184,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,680.00000	6,140,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,913.00000	5,396,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,460.00000	5,908,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,468.00000	4,976,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,906.00000	6,379,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.94600	8.83200		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		6,388.00000	5,883,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,108.00000	7,593,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,603.00000	6,088,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,883.00000	7,358,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,176.00000	5,682,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,338.00000	7,834,000	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			218.91921	218.94136			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		941.00000	919,000		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		891.00000	869,000		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		991.00000	969,000		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			242.53826	242.54667			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,547.00000	5,538,000		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		5,497.00000	5,488,000		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		5,597.00000	5,588,000		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			6.52800	6.44300		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,706.00000	4,479,000	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		4,832.00000	4,605,000	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		4,579.00000	4,352,000	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			6.58800	6.49300		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,162.00000	2,954,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		132.00000	157,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,267.00000	3,058,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		118.00000	142,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,057.00000	2,852,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		145.00000	173,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.65000	6.54300		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,609.00000	2,431,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		501.00000	561,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,689.00000	2,509,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		472.00000	531,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,529.00000	2,354,000	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		530.00000	593,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.71700	6.59300		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,375.00000	1,256,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,562.00000	1,691,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,427.00000	1,304,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,513.00000	1,639,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,325.00000	1,208,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,612.00000	1,744,000	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			181.87505	181.88109			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,881.00000	4,875,000		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		4,831.00000	4,825,000		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		4,931.00000	4,925,000		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			7.69300	7.60000		6.92	35,327,313.60	334	1,867.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,192.00000	4,794,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		92.00000	118,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,394.00000	4,992,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		79.00000	102,000	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		4,992.00000	4,597,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		107.00000	136,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,347.00000	3,695,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		319.00000	243,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,447.00000	2,748,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		596.00000	473,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		827.00000	672,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,979.00000	2,248,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,280.00000	1,989,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		694.00000	827,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.79200	7.69300		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,126.00000	4,777,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		616.00000	700,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,290.00000	4,937,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		572.00000	653,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,963.00000	4,619,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		660.00000	750,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.89300	7.78900		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,608.00000	4,316,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,676.00000	1,820,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,739.00000	4,443,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,605.00000	1,745,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,474.00000	4,187,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,745.00000	1,894,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			8.00600	7.89300		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		3,012.00000	2,792,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,587.00000	3,818,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,111.00000	2,886,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,484.00000	3,711,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,915.00000	2,699,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,692.00000	3,927,000	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			7.99900	7.91700		9.37	40,415,700.00	400	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,684.00000	5,295,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		207.00000	246,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,903.00000	5,511,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		182.00000	218,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,466.00000	5,082,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		233.00000	278,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.09800	8.01200		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,819.00000	4,502,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,169.00000	1,286,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,989.00000	4,668,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,098.00000	1,211,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,650.00000	4,340,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,242.00000	1,366,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.20100	8.11000		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,367.00000	4,096,000	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		2,484.00000	2,656,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,510.00000	4,235,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,389.00000	2,557,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,225.00000	3,960,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,581.00000	2,759,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.30800	8.21100		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,464.00000	3,244,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,464.00000	4,700,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,577.00000	3,353,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,339.00000	4,571,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,353.00000	3,138,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,592.00000	4,833,000	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			6.33900	6.25000		2.00	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,130.00000	2,968,000	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		3,218.00000	3,055,000	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		3,043.00000	2,880,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.40300	6.30000		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		1,963.00000	1,815,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		68.00000	85,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,033.00000	1,884,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		60.00000	76,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,893.00000	1,747,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		76.00000	95,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.46900	6.34700		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,551.00000	1,429,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		325.00000	370,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,600.00000	1,477,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		307.00000	351,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,502.00000	1,382,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		343.00000	390,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.53500	6.38000		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		690.00000	616,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,125.00000	1,228,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		717.00000	641,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,095.00000	1,195,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		665.00000	593,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,157.00000	1,262,000	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			8.23700	8.13400		9.16	0.00	0	37,638.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,916.00000	4,412,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		235.00000	303,000	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		5,147.00000	4,635,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		205.00000	265,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,686.00000	4,190,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		267.00000	344,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,739.00000	5,243,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		236.00000	167,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,302.00000	3,739,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		553.00000	417,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		889.00000	696,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,490.00000	2,870,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,785.00000	2,387,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		770.00000	945,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.33600	8.22900		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,404.00000	4,019,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,632.00000	1,825,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,575.00000	4,182,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,542.00000	1,727,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,236.00000	3,859,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,725.00000	1,926,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.43800	8.32600		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,740.00000	4,379,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,542.00000	2,768,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,896.00000	4,528,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,443.00000	2,662,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,587.00000	4,232,000	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		2,645.00000	2,877,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.54000	8.42200		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,767.00000	3,475,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,650.00000	4,958,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,890.00000	3,592,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,516.00000	4,818,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,645.00000	3,358,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,787.00000	5,100,000	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			8.27900	8.16700		9.42	32,819,435.58	354	17,435.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,045.00000	4,457,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		226.00000	306,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,293.00000	4,695,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		195.00000	265,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,799.00000	4,220,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		260.00000	349,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,678.00000	5,264,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		254.00000	172,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,391.00000	3,908,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		540.00000	389,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		897.00000	676,000	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		2,514.00000	2,960,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,969.00000	2,496,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		712.00000	906,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.36800	8.25100		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,441.00000	4,941,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,195.00000	1,375,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,638.00000	5,130,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,117.00000	1,290,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,242.00000	4,752,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,271.00000	1,462,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.45800	8.33600		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,949.00000	4,523,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,627.00000	2,893,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,117.00000	4,683,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,520.00000	2,778,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,783.00000	4,365,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,737.00000	3,012,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.55200	8.42400		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,671.00000	3,332,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,645.00000	5,013,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,805.00000	3,458,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,497.00000	4,858,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,541.00000	3,209,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,797.00000	5,173,000	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			9.09600	8.98400		20.86	745,700.10	10	2,594.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,750.00000	2,307,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,628.00000	3,034,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,940.00000	2,478,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,437.00000	2,825,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,566.00000	2,143,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,827.00000	3,254,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.17100	9.05600		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,715.00000	3,279,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,140.00000	4,565,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,897.00000	3,448,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,942.00000	4,354,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,535.00000	3,113,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,343.00000	4,782,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.24600	9.12800		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,395.00000	4,907,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,494.00000	4,878,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,577.00000	5,080,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,312.00000	4,687,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,215.00000	4,738,000	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		4,681.00000	5,076,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.32200	9.20000		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,948.00000	4,509,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,444.00000	6,894,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,117.00000	4,669,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,235.00000	6,676,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,778.00000	4,349,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,656.00000	7,116,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			136.99703	137.00151			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,002.00000	5,997,000		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		5,952.00000	5,947,000		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		6,052.00000	6,047,000		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			114.57636	114.58395			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		4,084.00000	4,076,000		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		4,034.00000	4,026,000		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		4,134.00000	4,126,000		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			111.71459	111.81838			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,318.00000	3,215,000		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		3,268.00000	3,165,000		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		3,368.00000	3,265,000		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			9.04900	8.94200		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,138.00000	2,685,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,685.00000	3,065,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,353.00000	2,882,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,512.00000	2,874,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,930.00000	2,495,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,867.00000	3,266,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.12800	9.01800		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,132.00000	4,633,000	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		3,366.00000	3,712,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,355.00000	4,844,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,216.00000	3,549,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,913.00000	4,425,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,523.00000	3,879,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.20700	9.09400		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,701.00000	5,218,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,524.00000	4,896,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,914.00000	5,421,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,366.00000	4,727,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,492.00000	5,019,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,690.00000	5,072,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.29000	9.17300		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,217.00000	4,783,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,533.00000	6,971,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,410.00000	4,967,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,342.00000	6,771,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,021.00000	4,597,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,723.00000	7,171,000	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			16,870.08000	16,687.32000			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			1.32670	1.31500		24.03	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,154.00000	2,270,000	29.02	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		4.00000	3,000	29.02	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,658.00000	1,774,000	26.06	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		8.00000	7,000	26.06	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,652.00000	2,768,000	31.98	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		2.00000	1,000	31.98	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.34370	1.33180		24.18	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,501.00000	1,590,000	21.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		183.00000	153,000	21.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		1,156.00000	1,231,000	22.42	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		338.00000	294,000	22.42	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,907.00000	2,005,000	21.09	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		89.00000	68,000	21.09	0.00	0	0.00

<b>Total for Derivatives :</b>										<b>523,918,945.13</b>	<b>49,630</b>	<b>1 315 751.00</b>
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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		700,000,000,000.00	7,000,000	7,000,000	54,500,000.00
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		1,002,800,000,000.00	10,028,000	10,028,000	6,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	7,500,000.00
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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	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			100,000,000,000.00	1,000,000	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	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			160,000,000,000.00	1,600,000	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			76,000,000,000.00	760,000	190,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			684,600,000,000.00	6,846,000	2,282,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	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			760,000,000,000.00	7,600,000	2,900,000.00
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		200,000,000,000.00		2,000,000	500,000.00
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		2,697,320,000,000.00		26,973,200	14,486,600.00
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			402,600,000,000.00	4,026,000	10,011,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	7,506,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
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			400,000,000,000.00	4,000,000	1,500,000.00
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			120,000,000,000.00	1,200,000	600,000.00
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			0.00	0	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			202,200,000,000.00	2,022,000	3,009,000.00
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			600,700,000,000.00	6,007,000	15,503,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	6,200,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
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			2,250,000,000,000.00	22,500,000	22,500,000.00
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			140,000,000,000.00	1,400,000	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			0.00	0	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			2,500,000,000.00	25,000	4,010,000.00
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			100,000,000,000.00	1,000,000	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	4,506,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	8,504,000.00

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		13,200,000,000,000.00		132,000,000	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
CLN220	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	300,000.00
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
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			121,400,000,000.00	1,214,000	3,004,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			296,600,000,000.00	2,966,000	1,390,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	19,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			52,205,600,000,000.00	522,056,000	73,723,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			45,602,773,900,000.00	456,027,739	153,807,478.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			540,000,000,000.00	5,400,000	500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			1,012,200,000,000.00	10,122,000	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
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ157L <sub>On</sub>	08/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ158L <sub>On</sub>	16/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ159L <sub>On</sub>	30/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ160L <sub>On</sub>	13/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ161L <sub>On</sub>	13/02/2012	Spot Bond	6.16900	6.16900			0.00	0	0.00
EQ162L <sub>On</sub>	23/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ163L <sub>On</sub>	17/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 <sub>On</sub>	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 <sub>On</sub>	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 <sub>On</sub>	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>iOn</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>tOn</sub>	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>iOn</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>iOn</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	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		10,200,000,000,000.00	102,000,000	102,000,000	54,048,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		8,251,666,000,000.00	892,072,000	892,072,000	254,955,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,340,000,000,000.00	134,000,000	134,000,000	80,125,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		581,967,600,000.00	74,136,000	74,136,000	44,881,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		4,118,310,000,000.00	549,108,000	549,108,000	223,864,000.00
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
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000		320,000,000,000.00	3,200,000	3,200,000	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		901,700,000,000.00	9,017,000	9,017,000	5,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		80,000,000,000.00	80,000,000,000.00	800,000	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		400,000,000,000.00	400,000,000,000.00	4,000,000	1,500,000.00
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
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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
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
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			1,219,700,000,000.00	12,197,000	12,197,000.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			2,350,000,000,000.00	23,500,000	23,500,000.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,000,000,000,000.00	3,000,000,000,000.00	30,000,000	12,000,000.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000		3,000,000,000,000.00	3,000,000,000,000.00	30,000,000	12,000,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		280,000,000.00	280,000,000.00	2,800,000	56,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	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
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			320,800,000,000.00	3,208,000	3,503,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			103,200,000,000.00	1,032,000	1,019,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000				0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000				0.00	0	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
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRT03	On	15/10/2015			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
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000		0.00		0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
HMS1E	On	19/07/2012			100.00000	100.00000		40,000,000,000.00		400,000	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		6,704,400,000,000.00		67,044,000	36,308,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		19,600,000,000,000.00		196,000,000	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		2,401,400,000,000.00		24,014,000	17,006,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			220,000,000,000.00	2,200,000	400,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	9,000,000.00
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
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000				0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000				0.00	0	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
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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
IND206	On	07/02/2012	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
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000		600,000,000,000.00		6,000,000	6,000,000.00
IND209	On	28/02/2012			100.00000	100.00000		26,600,000,000,000.00		266,000,000	266,000,000.00
IND210	On	06/03/2012			100.00000	100.00000		29,000,000,000,000.00		290,000,000	215,000,000.00
IND211	On	13/03/2012			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
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
IND222	On	29/05/2012			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
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	46,000,000.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			700,000,000.00	7,000	4,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			11,203,500,000,000.00	112,035,000	30,014,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
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			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000		40,000,000,000.00	0.00	400,000	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
IVA201	On	05/01/2012	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
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000		5,500,000,000.00		55,000,000	51,000,000.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			940,000,000,000.00	9,400,000	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
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
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		27,960,000,000,000.00		279,600,000	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			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		5,300,000,000.00		53,000	4,021,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		201,700,000,000.00		2,017,000	5,507,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			300,000,000,000.00	3,000,000	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			4,600,000,000.00	46,000	5,019,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			100,000,000,000.00	1,000,000	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,400,000,000.00	14,000	6,506,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			120,000,000,000.00	1,200,000	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			60,000,000,000.00	600,000	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			5,300,000,000.00	53,000	11,021,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			560,000,000,000.00	5,600,000	1,800,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			603,300,000.00	6,033,000	7,013,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		32,500,000,000,000.00	325,000,000	325,000,000	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
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000		6,400,000,000,000.00	64,000,000	64,000,000	20,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,200,000,000,000.00		52,000,000	26,000,000.00
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		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		12,000,000,000,000.00		120,000,000	60,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	30/11/2018			100.00000	100.00000			3,880,000,000,000.00	38,800,000	9,800,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			2,202,000,000,000.00	22,020,000	11,012,000.00
NRA02	On	31/05/2023			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			1,000,000,000,000.00	10,000,000	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
OCT1D	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
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		8,805,300,000,000.00		88,053,000	27,021,000.00
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		60,000,000,000.00		600,000	0.00
OTCA0	On	30/04/2014			100.00000	100.00000		60,000,000,000.00		600,000	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		220,000,000,000.00		2,200,000	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
PC2C4	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
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	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
PR2B4L	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
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.90000	6.82000		103,233,288,300,000.00	58,439,607,000	17,381,849,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.61000	8.51000		183,853,230,330,000.00	21,353,453,000	8,972,750,900.00	
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			216.48794	216.47616		702,243,579,772,000.00	3,243,800,000	920,718,043.00	
R197	On	07/12/2023	Spot Bond			2.41000	2.41000		3,308,930,000,000.00	1,373,000,000	267,905,000.00	
R201	On	21/12/2014	Spot Bond			6.46000	6.38000		34,768,217,420,000.00	5,382,077,000	2,010,342,000.00	
R202	On	07/12/2033	Spot Bond			2.45000	2.45000		22,641,204,453,000.00	9,241,307,940	1,533,800,000.00	
R203	On	15/09/2017	Spot Bond			7.60000	7.51000		112,012,934,400,000.00	14,738,544,000	6,151,088,000.00	
R204	On	21/12/2018	Spot Bond			7.91000	7.83000		87,155,820,850,000.00	11,018,435,000	5,294,971,533.00	
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			6.26500	6.18500		75,391,518,930,000.00	12,033,762,000	5,512,980,000.00	
R207	On	15/01/2020	Spot Bond			8.15000	8.05000		172,787,991,890,000.00	21,200,980,600	8,398,008,000.00	
R208	On	31/03/2021	Spot Bond			8.20000	8.09000		129,228,244,400,000.00	15,759,542,000	5,591,237,497.00	
R209	On	31/03/2036	Spot Bond			9.03000	8.92000		141,879,080,070,000.00	15,711,969,000	8,778,039,000.00	
R210	On	31/03/2028	Spot Bond			2.46000	2.46000		575,467,800,000.00	233,930,000	748,288,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.25000	1.25000			3,760,000,000,000.00	3,008,000,000	893,160,000.00
R212	On	31/01/2022	Spot Bond			2.32000	2.31000			2,909,280,000,000.00	1,254,000,000	826,472,832.00
R213	On	28/02/2031	Spot Bond			8.97500	8.87000			20,333,760,000,000.00	2,265,600,000	1,200,135,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			36,858,900,000,000.00	5,670,600,000	3,038,894,000.00
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
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R337C	On	21/06/2020	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
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
RCSB0	On	16/03/2014	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
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			0.00	0	0.00
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
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000		3,100,000,000.00	0.00	31,000,000	10,500,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000		2,000,000,000.00	0.00	20,000	18,008,000.00
SBK8	On	10/04/2013			100.00000	100.00000		3,000,000,000.00	0.00	30,000	3,012,000.00
SBK9	On	10/04/2018			100.00000	100.00000		1,200,000,000.00	0.00	12,000	5,005,000.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000		160,000,000,000.00		1,600,000	700,000.00
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
SBN51	On	03/10/2016			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
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			2,000,000,000.00	20,000	12,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	2,007,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	1,400,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	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
SYN831	On	19/08/2012	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
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN855	On	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
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000		38,900,000,000,000.00	0.00	389,000,000	152,000,000.00
SYN880	On	23/02/2012			100.00000	100.00000		10,200,000,000,000.00	0.00	102,000,000	51,000,000.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			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
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	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		60,000,000,000.00	600,000	600,000	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	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
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000		160,000,000,000.00	160,000,000,000.00	1,600,000	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		602,000,000,000.00	602,000,000,000.00	6,020,000	3,012,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	624,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			199,805,700,000,000.00	1,998,057,000	1,008,934,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			73,004,600,000,000.00	730,046,000	271,027,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			30,800,000,000,000.00	308,000,000	117,360,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			53,200,000,000,000.00	532,000,000	182,570,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			24,406,800,000,000.00	244,068,000	127,040,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		4,400,000,000,000.00		44,000,000	14,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	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
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2012			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
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		12,401,700,000,000.00		124,017,000	50,241,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	132,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,200,000,000,000.00		62,000,000	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		20,400,000,000,000.00		204,000,000	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
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



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>3,031,899,686,115,000.00</b>	<b>212,424,586,479</b>	<b>85 384 960 888.00</b>
<b>Grand Total:</b>							<b>3,031,900,210,033,950.00</b>	<b>2,424,636,109</b>	<b>85 386 276 639.00</b>