



Daily MTM Report

Daily summary for: 13/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.20740	8.24980		22.05	210,651,128.40	25,666	169,474.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		900.00000	858,000	31.05	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		0.00000	1,000	31.05	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		850.00000	808,000	31.11	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		0.00000	1,000	31.11	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		950.00000	908,000	30.98	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		0.00000	1,000	30.98	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,500.00000	1,457,000	30.17	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		19.00000	24,000	22.25	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		269.00000	231,000	22.25	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		0.00000	0,000	30.54	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,250.00000	1,207,000	30.54	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		0.00000	0,000	30.90	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,000.00000	957,000	30.90	0.00	0	5,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,100.00000	2,057,000	29.16	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	29.16	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		1.00000	1,000	28.95	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		751.00000	708,000	28.95	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,800.00000	1,757,000	29.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,850.00000	1,807,000	29.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,000.00000	1,957,000	29.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		228.00000	192,000	22.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		28.00000	35,000	22.20	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,300.00000	2,257,000	28.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		800.00000	758,000	30.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	1,000	30.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,550.00000	1,507,000	30.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	30.10	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,450.00000	1,407,000	30.24	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		358.00000	317,000	22.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		8.00000	10,000	22.35	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		552.00000	509,000	24.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	24.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,400.00000	1,357,000	30.32	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	30.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,950.00000	1,907,000	29.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,900.00000	1,857,000	29.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,250.00000	2,207,000	28.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		454.00000	411,000	22.45	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		4.00000	4,000	22.45	0.00	0	12,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		651.00000	609,000	26.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		1.00000	2,000	26.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,650.00000	1,607,000	29.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	29.95	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,400.00000	2,357,000	28.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		405.00000	363,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		5.00000	6,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,050.00000	1,007,000	30.83	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,700.00000	1,657,000	29.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	29.88	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		62.00000	47,000	24.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		162.00000	190,000	24.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		125.00000	96,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		75.00000	89,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,150.00000	2,107,000	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	6.10	Put		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,100.00000	1,057,000	30.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,350.00000	1,307,000	30.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,150.00000	1,107,000	30.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	30.68	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,600.00000	1,557,000	30.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,050.00000	2,007,000	29.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		78.00000	60,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		128.00000	153,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,750.00000	1,707,000	29.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,300.00000	1,257,000	30.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		601.00000	559,000	25.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		1.00000	2,000	25.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		49.00000	37,000	25.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		199.00000	230,000	25.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		98.00000	76,000	22.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		98.00000	119,000	22.79	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		503.00000	460,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		3.00000	3,000	23.53	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		1,200.00000	1,157,000	30.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		190.00000	156,000	22.15	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		40.00000	49,000	22.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,200.00000	2,157,000	28.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		313.00000	273,000	22.30	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		13.00000	16,000	22.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		701.00000	658,000	27.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		1.00000	1,000	27.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		156.00000	124,000	22.10	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		56.00000	67,000	22.10	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		9.00000	5,000	29.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		509.00000	548,000	29.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		557.00000	597,000	29.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		7.00000	4,000	29.39	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	54.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,700.00000	2,743,000	54.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,650.00000	3,693,000	54.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	54.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		415.00000	453,000	28.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		15.00000	10,000	28.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		280.00000	315,000	26.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		30.00000	22,000	26.49	0.00	0	26,550.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		753.00000	794,000	30.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		3.00000	1,000	30.80	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.39650	8.36150		23.41	210,374,307.50	25,055	78,898.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,345.00000	1,377,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		20.00000	17,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,298.00000	1,329,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		23.00000	19,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,393.00000	1,424,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		18.00000	14,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,380.00000	1,411,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		19.00000	15,000	20.65	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,239.00000	1,269,000	20.51	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		28.00000	23,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,147.00000	1,177,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		36.00000	31,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,572.00000	1,604,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		11.00000	8,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,192.00000	1,223,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		31.00000	27,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,620.00000	1,653,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		9.00000	7,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		885.00000	912,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		74.00000	66,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		596.00000	624,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		185.00000	178,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,012.00000	1,042,000	20.26	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	7.40	Put		51.00000	46,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		417.00000	443,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		356.00000	347,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,669.00000	1,702,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		8.00000	6,000	20.94	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		396.00000	422,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		385.00000	376,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,523.00000	1,556,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		12.00000	10,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		567.00000	593,000	21.42	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		206.00000	197,000	21.42	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,285.00000	1,316,000	20.55	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		24.00000	20,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,718.00000	1,751,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		7.00000	5,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		968.00000	998,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		57.00000	52,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		463.00000	489,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		302.00000	293,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		662.00000	689,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		151.00000	143,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,332.00000	1,364,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		21.00000	18,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,768.00000	1,801,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		7.00000	5,000	21.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		696.00000	724,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		135.00000	128,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		539.00000	565,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		228.00000	219,000	21.67	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		628.00000	656,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		167.00000	160,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		487.00000	513,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		276.00000	267,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,056.00000	1,086,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		45.00000	40,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,101.00000	1,131,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		40.00000	35,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,475.00000	1,507,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		14.00000	11,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		769.00000	796,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		108.00000	100,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		512.00000	538,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		251.00000	242,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		925.00000	955,000	20.16	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		64.00000	59,000	20.16	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,966.00000	2,000,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		5.00000	4,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,215.00000	2,249,000	25.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	3,000	25.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		845.00000	872,000	20.26	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	7.60	Put		84.00000	76,000	20.26	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		439.00000	465,000	22.66	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		328.00000	319,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,165.00000	2,199,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	3,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,427.00000	1,459,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		16.00000	13,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		732.00000	759,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		121.00000	113,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		377.00000	402,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		416.00000	406,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,917.00000	1,950,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		6.00000	4,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		806.00000	833,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		95.00000	87,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,817.00000	1,851,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		6.00000	5,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,867.00000	1,901,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		6.00000	5,000	22.43	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,016.00000	2,050,000	23.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		5.00000	4,000	23.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,264.00000	2,299,000	25.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		3.00000	3,000	25.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		358.00000	383,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		447.00000	437,000	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	8.50	Call		340.00000	365,000	23.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		479.00000	469,000	23.89	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		251.00000	275,000	25.34	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		690.00000	679,000	25.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		846.00000	833,000	26.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		207.00000	229,000	26.32	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		307.00000	332,000	24.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		546.00000	536,000	24.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		292.00000	316,000	24.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		581.00000	570,000	24.62	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		653.00000	642,000	25.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		264.00000	288,000	25.10	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		0.00000	606,000	24.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	302,000	24.86	221,064.00	732	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.41780	8.46530		23.35	52,493,400.80	6,236	26,105.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,303.00000	1,260,000	20.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		88.00000	92,000	20.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,261.00000	1,218,000	20.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		96.00000	100,000	20.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,345.00000	1,302,000	20.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		80.00000	84,000	20.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		715.00000	695,000	22.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		350.00000	377,000	22.03	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		33.00000	33,000	20.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,748.00000	1,701,000	20.66	0.00	0	4,850.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		546.00000	533,000	23.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		581.00000	615,000	23.71	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		493.00000	483,000	24.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		678.00000	715,000	24.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		460.00000	452,000	24.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		745.00000	784,000	24.61	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.51560	8.56320		23.53	3,406,240.00	400	1,623.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,477.00000	1,439,000	20.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		114.00000	123,000	20.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,437.00000	1,400,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		124.00000	134,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,518.00000	1,479,000	20.01	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		105.00000	113,000	20.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		134.00000	145,000	20.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,397.00000	1,361,000	20.13	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,054.00000	1,103,000	25.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		517.00000	519,000	25.33	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		983.00000	965,000	21.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		320.00000	349,000	21.28	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		673.00000	669,000	23.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		710.00000	753,000	23.83	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,128.00000	1,178,000	25.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		491.00000	494,000	25.63	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		841.00000	887,000	24.43	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		604.00000	603,000	24.43	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	14/12/2012	Foreign Exchange Future			8.61200	8.65800		23.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,258.00000	1,228,000	20.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		300.00000	316,000	20.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,226.00000	1,198,000	20.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		318.00000	336,000	20.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,290.00000	1,260,000	20.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		282.00000	298,000	20.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		430.00000	457,000	21.77	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,088.00000	1,069,000	21.77	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,113.00000	1,155,000	25.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		671.00000	667,000	25.18	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.69250	8.73730		23.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,245.00000	1,225,000	21.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		458.00000	483,000	21.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,221.00000	1,202,000	21.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		484.00000	510,000	21.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,271.00000	1,249,000	21.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		434.00000	457,000	21.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,166.00000	1,205,000	24.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		803.00000	797,000	24.84	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,174.00000	1,157,000	22.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		537.00000	565,000	22.03	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.43800	9.47840		24.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,936.00000	1,928,000	22.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		958.00000	990,000	22.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,917.00000	1,909,000	23.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		989.00000	1,021,000	23.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,956.00000	1,946,000	22.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		928.00000	958,000	22.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		673.00000	692,000	21.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,151.00000	2,130,000	21.50	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.52850	10.56890		25.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,626.00000	2,614,000	24.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,257.00000	1,286,000	24.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,607.00000	2,595,000	24.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,288.00000	1,317,000	24.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,644.00000	2,632,000	23.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,225.00000	1,254,000	23.97	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.20740	8.24980		22.05	82,074.00	10	119.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			124,982.00000	120,740,000	30.54	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			2.00000	0,000	30.54	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			119,982.00000	115,740,000	30.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			2.00000	0,000	30.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			129,981.00000	125,740,000	30.46	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1.00000	0,000	30.46	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.39650	8.36150		23.41	83,965.00	10	736.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			88,468.00000	91,205,000	20.12	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			7,318.00000	6,555,000	20.12	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			84,497.00000	87,223,000	20.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		8,347.00000	7,573,000	20.26	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		92,533.00000	95,462,000	20.16	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		6,383.00000	5,812,000	20.16	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		30,102.00000	29,206,000	22.41	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		46,252.00000	48,856,000	22.41	0.00	0	80.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.41780	8.46530		23.35	42,089.00	5	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		60,365.00000	58,907,000	23.13	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		48,835.00000	52,127,000	23.13	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		58,386.00000	57,040,000	23.35	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		51,856.00000	55,260,000	23.35	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		62,425.00000	60,852,000	22.91	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		45,895.00000	49,072,000	22.91	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future			12.79810	12.86760		16.05	46,226,737.20	3,612	10,994.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,218.00000	1,148,000	24.68	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		0.00000	0,000	24.68	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,168.00000	1,098,000	24.45	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		0.00000	0,000	24.45	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,268.00000	1,198,000	24.92	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		0.00000	0,000	24.92	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		674.00000	604,000	21.89	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		6.00000	6,000	21.89	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,568.00000	1,498,000	26.44	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		0.00000	0,000	26.44	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		969.00000	899,000	23.53	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1.00000	1,000	23.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,118.00000	1,048,000	24.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		0.00000	0,000	24.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,368.00000	2,298,000	30.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,168.00000	2,098,000	29.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.08180	13.03040		18.77	47,042,152.80	3,596	5,166.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,618.00000	1,670,000	17.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		38.00000	38,000	17.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,570.00000	1,622,000	17.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		40.00000	40,000	17.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,666.00000	1,718,000	18.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		36.00000	36,000	18.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,522.00000	1,574,000	17.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		42.00000	42,000	17.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,204.00000	1,254,000	16.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		74.00000	72,000	16.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,055.00000	2,104,000	19.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		25.00000	22,000	19.83	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,288.00000	1,339,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		58.00000	57,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		898.00000	942,000	17.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		168.00000	160,000	17.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,715.00000	1,766,000	18.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		35.00000	34,000	18.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,153.00000	2,202,000	20.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		23.00000	20,000	20.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,379.00000	1,433,000	16.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		49.00000	51,000	16.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,958.00000	2,007,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		28.00000	25,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,123.00000	1,172,000	16.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		93.00000	90,000	16.73	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		1,163.00000	1,212,000	16.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		83.00000	80,000	16.66	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		737.00000	776,000	17.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		257.00000	244,000	17.53	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		396.00000	378,000	18.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		576.00000	610,000	18.20	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		841.00000	811,000	19.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		321.00000	343,000	19.93	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.10320	13.18020		19.93	8,503,976.80	649	2,983.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,506.00000	1,449,000	17.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		176.00000	196,000	17.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,469.00000	1,413,000	17.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		189.00000	210,000	17.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,548.00000	1,486,000	17.75	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		168.00000	183,000	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10560	0.10590		23.02	740,467.20	7,012	2,492.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,590.00000	2,560,000	40.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	40.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,590.00000	1,560,000	31.63	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		0.00000	0,000	31.63	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,590.00000	3,560,000	27.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	27.02	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10830	0.10750		21.42	360,530.70	3,329	3,719.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,771.00000	1,846,000	20.33	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		21.00000	16,000	20.33	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		928.00000	988,000	21.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		178.00000	158,000	21.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,755.00000	2,834,000	24.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	4,000	24.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10880	0.10910		21.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		783.00000	775,000	23.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		673.00000	695,000	23.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		469.00000	470,000	26.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,359.00000	1,390,000	26.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,335.00000	1,312,000	21.32	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		225.00000	232,000	21.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.83370	10.92230		16.19	230,205,291.30	21,249	20,129.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,123.00000	1,034,000	28.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		1.00000	0,000	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,073.00000	984,000	27.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		1.00000	0,000	27.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,172.00000	1,084,000	29.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		923.00000	834,000	25.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		1.00000	0,000	25.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,372.00000	1,284,000	28.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,622.00000	1,534,000	28.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	28.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,522.00000	1,434,000	28.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	28.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1.00000	1,000	26.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		829.00000	917,000	26.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		973.00000	884,000	25.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		1.00000	0,000	25.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		2.00000	2,000	24.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		680.00000	768,000	24.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,422.00000	1,334,000	28.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	28.67	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		60.00000	37,000	17.69	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		138.00000	203,000	17.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		674.00000	586,000	21.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		2.00000	2,000	21.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		1.00000	1,000	24.84	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	11.65	Put		729.00000	817,000	24.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		575.00000	488,000	20.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		3.00000	4,000	20.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		873.00000	785,000	24.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		1.00000	1,000	24.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,322.00000	1,234,000	28.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		19.00000	12,000	19.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		297.00000	378,000	19.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		773.00000	685,000	22.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		1.00000	1,000	22.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		823.00000	735,000	23.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		1.00000	1,000	23.67	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		2.00000	3,000	20.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		624.00000	537,000	20.63	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		79.00000	49,000	17.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		107.00000	165,000	17.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		979.00000	1,067,000	27.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	27.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Put		483.00000	570,000	21.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Call		5.00000	4,000	21.70	0.00	0	11,400.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		430.00000	346,000	19.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		8.00000	12,000	19.02	0.00	0	5,700.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.09760	11.08170		18.81	140,639,884.80	12,673	17,142.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,059.00000	1,069,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		77.00000	71,000	17.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,017.00000	1,027,000	17.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		85.00000	79,000	17.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,101.00000	1,111,000	17.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		69.00000	63,000	17.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,043.00000	2,057,000	19.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	9,000	19.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		936.00000	946,000	17.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		104.00000	98,000	17.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,326.00000	1,337,000	17.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		44.00000	39,000	17.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,092.00000	2,106,000	20.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	8,000	20.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,235.00000	1,245,000	17.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		53.00000	47,000	17.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		678.00000	690,000	17.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		196.00000	192,000	17.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		587.00000	601,000	17.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		255.00000	253,000	17.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		896.00000	907,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		114.00000	109,000	17.41	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		411.00000	428,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		429.00000	430,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		276.00000	293,000	20.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		694.00000	695,000	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		506.00000	521,000	18.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		324.00000	323,000	18.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		215.00000	232,000	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		883.00000	884,000	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		481.00000	496,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		349.00000	348,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,560.00000	1,572,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		28.00000	24,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		337.00000	354,000	19.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		555.00000	556,000	19.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		559.00000	573,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		277.00000	275,000	18.07	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		375.00000	374,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		457.00000	472,000	18.56	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		767.00000	768,000	20.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		249.00000	266,000	20.41	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.13590	11.22780		19.61	7,227,199.10	649	14,009.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,069.00000	1,002,000	18.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		241.00000	266,000	18.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,035.00000	970,000	18.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		257.00000	284,000	18.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,104.00000	1,035,000	18.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		226.00000	249,000	18.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.27500	11.36700		20.07	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,097.00000	1,036,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		456.00000	487,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,067.00000	1,006,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		476.00000	507,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,128.00000	1,065,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		437.00000	466,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			407.92800	408.96900			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			413.85300	414.90600			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			371.94300	372.89500			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			377.34500	378.30800			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.32340	8.30330		16.45	4,153,376.60	499	9,642.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,653.00000	1,673,000	34.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	34.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,603.00000	1,623,000	34.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	34.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,703.00000	1,723,000	34.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	34.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		804.00000	824,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		1,003.00000	1,023,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.43170	8.33260		18.72	6,104,550.80	724	36,813.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,113.00000	1,205,000	19.58	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		30.00000	23,000	19.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,067.00000	1,158,000	19.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		34.00000	26,000	19.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,160.00000	1,252,000	19.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		27.00000	20,000	19.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		976.00000	1,066,000	19.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		43.00000	34,000	19.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,397.00000	1,492,000	20.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		14.00000	10,000	20.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		683.00000	761,000	18.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		100.00000	79,000	18.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		931.00000	1,020,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		48.00000	38,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,349.00000	1,444,000	20.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		16.00000	12,000	20.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,136.00000	2,234,000	24.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	2,000	24.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		572.00000	645,000	18.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		139.00000	113,000	18.42	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.38640	8.37000		18.89	4,184,813.60	499	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		877.00000	889,000	18.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		157.00000	153,000	18.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		841.00000	852,000	18.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		171.00000	166,000	18.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		914.00000	926,000	18.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		144.00000	140,000	18.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.42450	8.40770		19.29	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		644.00000	653,000	19.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		473.00000	465,000	19.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		621.00000	629,000	19.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		500.00000	491,000	19.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		669.00000	678,000	19.04	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		448.00000	440,000	19.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.40750	9.37150		17.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,451.00000	2,481,000	17.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		380.00000	374,000	17.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,411.00000	2,440,000	16.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		390.00000	383,000	16.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,492.00000	2,522,000	17.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		371.00000	365,000	17.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.00790	8.02690		12.66	0.00	0	160.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		777.00000	758,000	22.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		0.00000	0,000	22.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		727.00000	708,000	21.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		827.00000	808,000	22.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	0,000	22.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		379.00000	360,000	18.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		2.00000	2,000	18.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,227.00000	1,208,000	20.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	20.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		428.00000	409,000	18.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	18.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,177.00000	1,158,000	21.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	21.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		627.00000	608,000	20.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		0.00000	0,000	20.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,127.00000	1,108,000	21.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	21.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		577.00000	558,000	20.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	0,000	20.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.17630	8.11920		16.23	0.00	0	37.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		634.00000	678,000	15.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		65.00000	52,000	15.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		593.00000	637,000	15.43	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		74.00000	61,000	15.43	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		675.00000	721,000	15.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		56.00000	45,000	15.48	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.18520	8.20650		16.38	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		408.00000	398,000	16.26	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		352.00000	363,000	16.26	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		385.00000	377,000	16.38	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		379.00000	392,000	16.38	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		431.00000	420,000	16.15	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		325.00000	335,000	16.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.27830	0.30580			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.15180	0.17980			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.03050	0.02470			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.43050	0.44160			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08400	0.07230			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.04620	0.03520			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.21850	0.25030			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.04890	0.14100			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.10650	0.11400			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.03410	0.03410			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04810	0.05690			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.77090	8.84730		19.31	0.00	0	253.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		549.00000	474,000	23.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		2.00000	3,000	23.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		500.00000	426,000	22.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		3.00000	5,000	22.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		599.00000	523,000	23.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		2.00000	2,000	23.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.50	Call		358.00000	286,000	21.50	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.50	Put		11.00000	15,000	21.50	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.15	Call		698.00000	622,000	24.51	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.51	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.90	Call		947.00000	871,000	26.59	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.90	Put		0.00000	0,000	26.59	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Call		312.00000	243,000	21.06	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Put		15.00000	22,000	21.06	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Call		74.00000	43,000	20.73	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Put		127.00000	172,000	20.73	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		5.00000	3,000	26.77	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		558.00000	632,000	26.77	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		20.00000	9,000	23.11	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		323.00000	388,000	23.11	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		404.00000	331,000	21.94	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		7.00000	10,000	21.94	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		847.00000	771,000	25.76	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	25.76	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Call		1,097.00000	1,021,000	25.53	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	0,000	25.53	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Call		122.00000	75,000	19.78	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Put		75.00000	104,000	19.78	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Call		1,197.00000	1,121,000	24.82	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	24.82	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Call		189.00000	128,000	19.75	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		8.70	Put		42.00000	57,000	19.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		58.00000	32,000	21.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		161.00000	211,000	21.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		269.00000	201,000	20.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		22.00000	30,000	20.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		4.00000	2,000	27.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		607.00000	681,000	27.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		15.00000	7,000	23.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		368.00000	436,000	23.59	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				8.99400	8.98570		22.50	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		599.00000	605,000	20.77	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		213.00000	211,000	20.77	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		571.00000	577,000	20.99	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		235.00000	233,000	20.99	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		628.00000	634,000	20.56	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		192.00000	190,000	20.56	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				9.03980	9.12040		22.68	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		599.00000	563,000	22.84	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		579.00000	623,000	22.84	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		579.00000	545,000	23.01	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		609.00000	655,000	23.01	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		618.00000	581,000	22.68	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		548.00000	591,000	22.68	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			373.36400	374.26400			0.00	0	157.00
GOVI	On	02/02/2012	GOVI	369.00	Call		52,640.00000	43,640,000		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		52,540.00000	43,540,000		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		52,740.00000	43,740,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			378.78600	379.69700			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		23,030.00000	32,140,000		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		23,130.00000	32,240,000		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		22,930.00000	32,040,000		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			166.35700	166.28500			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			168.77300	168.69800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			458.43800	458.43800			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			5.58000	5.57000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.55000	5.54000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.54000	5.52000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.52000	5.50000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.52000	5.50000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.52000	5.50000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.60000	5.59000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.80000	5.78000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.05000	6.02000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.32000	6.28000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.60000	6.57000			0.00	0	1,600.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future				6.29270	6.28680		21.28	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			85.00000	84,000	21.48	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			63.00000	56,000	21.48	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			80.00000	78,000	21.42	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	19/12/2011	Foreign Exchange Future		6.27	Put		68.00000	60,000	21.42	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.25	Call		91.00000	90,000	21.54	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.25	Put		59.00000	52,000	21.54	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.40870	6.34320		25.44	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Call		233.00000	282,000	16.39	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Put		174.00000	157,000	16.39	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Call		228.00000	276,000	16.39	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Put		179.00000	161,000	16.39	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Call		239.00000	288,000	16.39	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Put		170.00000	153,000	16.39	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.38950	6.38680		18.19	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Call		371.00000	375,000	18.11	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Put		284.00000	286,000	18.11	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Call		346.00000	351,000	18.15	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Put		309.00000	312,000	18.15	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Call		398.00000	401,000	18.06	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Put		261.00000	262,000	18.06	0.00	0	0.00
OTH1 On	02/02/2012	Index Future				364.02800	365.23700			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future				1.09370	1.08920			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future		1.09	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future		1.09	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future		1.10	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future		1.10	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future		1.08	Call		11.00000	11,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280				0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000			0.00	0	0.00
R157 On	02/02/2012	Bond Future			6.95400	6.91100			4.15	2,518,044.20	20	12,560.00
R157 On	02/02/2012	Bond Future	8.50	Call		5,463.00000	5,312,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		1.00000	3,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		5,630.00000	5,478,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		2.00000	2,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		5,297.00000	5,145,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put		2.00000	3,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call		295.00000	253,000		4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put		1,581.00000	1,691,000		4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put		3,313.00000	3,457,000		3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call		33.00000	25,000		3.95	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call		1,057.00000	961,000		4.16	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put		566.00000	622,000		4.16	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put		2,470.00000	2,603,000		4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call		101.00000	82,000		4.00	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put		1,859.00000	1,977,000		4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.45	Call		213.00000	179,000	4.04	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		400.00000	347,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,328.00000	1,427,000	4.08	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,401.00000	1,290,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		384.00000	425,000	4.18	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.05000	7.00400		4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,246.00000	4,112,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		234.00000	251,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,383.00000	4,247,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		214.00000	229,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,108.00000	3,975,000	4.78	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		254.00000	272,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.13700	7.08800		4.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,594.00000	3,484,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		859.00000	898,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,705.00000	3,593,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		822.00000	859,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,486.00000	3,377,000	4.95	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		899.00000	939,000	4.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.24700	7.19200		4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,846.00000	1,772,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,385.00000	2,464,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,914.00000	1,838,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,312.00000	2,390,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,780.00000	1,708,000	4.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.95	Put		2,459.00000	2,541,000	4.72	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			8.67100	8.62400		15.43	2,329,565.80	20	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,732.00000	4,410,000	15.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,342.00000	1,451,000	15.60	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,042.00000	4,711,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,212.00000	1,313,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,431.00000	4,118,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,483.00000	1,602,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,812.00000	9,187,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		336.00000	280,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,308.00000	19,739,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		6.00000	5,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,661.00000	6,995,000	14.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		699.00000	601,000	14.92	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,240.00000	32,808,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,014.00000	104,582,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	16.12	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.75900	8.71000		15.74	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,069.00000	5,789,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Put		3,491.00000	3,653,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,331.00000	6,044,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,318.00000	3,472,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,812.00000	5,538,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,673.00000	3,840,000	15.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.84300	8.79300		15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,494.00000	5,257,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,876.00000	6,081,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,714.00000	5,472,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,652.00000	5,852,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,278.00000	5,047,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,107.00000	6,318,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.93100	8.88000		15.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,233.00000	6,003,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,371.00000	7,583,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,443.00000	6,208,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,141.00000	7,348,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,026.00000	5,801,000	15.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,606.00000	7,823,000	15.34	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future			218.93783	218.95354			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		954.00000	938,000		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		904.00000	888,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		1,004.00000	988,000		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			245.42352	245.14835			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		8,148.00000	8,424,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		8,098.00000	8,374,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		8,198.00000	8,474,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.44400	6.41000		3.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,794.00000	4,703,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,920.00000	4,829,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,667.00000	4,576,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.50400	6.46600		3.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Call		3,259.00000	3,176,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		162.00000	173,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,363.00000	3,279,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		148.00000	157,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,156.00000	3,073,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		178.00000	188,000	3.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.54900	6.50900		3.96	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,749.00000	2,681,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		565.00000	586,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,832.00000	2,763,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		540.00000	560,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,667.00000	2,599,000	4.15	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		592.00000	613,000	4.15	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.60600	6.56100		4.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,580.00000	1,533,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,703.00000	1,746,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,632.00000	1,584,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,654.00000	1,696,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,529.00000	1,483,000	4.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,752.00000	1,796,000	4.04	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			184.34503	184.30772			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,308.00000	7,345,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	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		7,258.00000	7,295,000		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		7,358.00000	7,395,000		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			7.59100	7.55500		7.06	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,344.00000	5,183,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		38.00000	42,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,552.00000	5,390,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		31.00000	34,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,137.00000	4,976,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		46.00000	50,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,043.00000	3,178,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		221.00000	191,000	6.79	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,120.00000	2,232,000	6.87	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		476.00000	423,000	6.87	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		705.00000	635,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,651.00000	1,746,000	6.93	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,247.00000	2,117,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		455.00000	490,000	7.12	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.68900	7.65100		7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,171.00000	5,028,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		476.00000	500,000	7.93	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	03/05/2012	Bond Future	8.80	Call		5,341.00000	5,197,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		439.00000	462,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,998.00000	4,857,000	7.91	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		511.00000	537,000	7.91	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.78100	7.74100		7.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,478.00000	4,357,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,345.00000	1,392,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,622.00000	4,500,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,286.00000	1,333,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,336.00000	4,216,000	7.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,405.00000	1,454,000	7.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.88800	7.84500		7.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,642.00000	2,554,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,024.00000	3,109,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,742.00000	2,652,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,923.00000	3,005,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,543.00000	2,457,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,127.00000	3,214,000	7.28	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			7.88200	7.83600		9.14	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,975.00000	5,741,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		73.00000	80,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,207.00000	5,972,000	9.54	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	02/02/2012	Bond Future	9.05	Put		61.00000	68,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,743.00000	5,510,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		85.00000	94,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,483.00000	3,674,000	8.82	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		338.00000	287,000	8.82	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,868.00000	1,712,000	9.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		1,009.00000	1,095,000	9.14	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		667.00000	584,000	8.92	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,455.00000	2,614,000	8.92	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.98000	7.93100		9.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,999.00000	4,805,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		938.00000	993,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,183.00000	4,986,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		881.00000	933,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,817.00000	4,626,000	9.66	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		998.00000	1,056,000	9.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.07400	8.02300		9.23	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,286.00000	4,123,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,977.00000	2,064,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,442.00000	4,275,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,895.00000	1,978,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,133.00000	3,973,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,063.00000	2,153,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.17600	8.12300		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,214.00000	3,087,000	9.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.00	Put		3,799.00000	3,922,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,331.00000	3,201,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,677.00000	3,798,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,099.00000	2,975,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,922.00000	4,049,000	9.03	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			6.21500	6.17000		2.28	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,276.00000	3,194,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,364.00000	3,282,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	1,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,189.00000	3,106,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	2.31	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.27300	6.22000		2.51	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,119.00000	2,043,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		96.00000	105,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,188.00000	2,112,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		87.00000	96,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,051.00000	1,976,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		106.00000	116,000	2.62	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.30400	6.24500		2.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Call		1,755.00000	1,695,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		389.00000	410,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,805.00000	1,744,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		372.00000	392,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,704.00000	1,645,000	2.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		406.00000	428,000	2.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.34100	6.26800		2.76	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		913.00000	874,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,220.00000	1,265,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		941.00000	900,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,191.00000	1,233,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		885.00000	846,000	2.70	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,250.00000	1,294,000	2.70	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			8.14800	8.10600		9.27	0.00	0	47,374.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,953.00000	4,732,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		116.00000	129,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,197.00000	4,974,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		98.00000	110,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,712.00000	4,493,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		137.00000	152,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,484.00000	4,693,000	8.83	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		137.00000	112,000	8.83	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,994.00000	3,170,000	8.98	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	7.65	Call		401.00000	343,000	8.98	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		717.00000	630,000	9.08	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,162.00000	2,309,000	9.08	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,692.00000	2,509,000	9.39	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		521.00000	572,000	9.39	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.24700	8.20300		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,361.00000	4,192,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,448.00000	1,517,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,540.00000	4,367,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,366.00000	1,432,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,185.00000	4,019,000	11.11	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,533.00000	1,606,000	11.11	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.34200	8.29800		10.74	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,628.00000	4,477,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,282.00000	2,363,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,792.00000	4,639,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,192.00000	2,270,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,466.00000	4,318,000	11.09	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,376.00000	2,460,000	11.09	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.44100	8.39400		10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,469.00000	3,347,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,209.00000	4,327,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,594.00000	3,469,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,076.00000	4,191,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,347.00000	3,228,000	10.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.20	Put		4,346.00000	4,467,000	10.52	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			8.17700	8.14100		9.59	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,088.00000	4,884,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		113.00000	125,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,348.00000	5,142,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		94.00000	104,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,830.00000	4,627,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		135.00000	148,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,421.00000	4,611,000	9.15	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		153.00000	127,000	9.15	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,089.00000	3,251,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		393.00000	340,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		729.00000	647,000	9.40	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,190.00000	2,324,000	9.40	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,891.00000	2,717,000	9.76	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		478.00000	520,000	9.76	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.26600	8.22700		12.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,512.00000	5,335,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,125.00000	1,176,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,717.00000	5,537,000	12.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		1,056.00000	1,104,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,309.00000	5,134,000	12.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,198.00000	1,251,000	12.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.34900	8.31000		11.89	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,982.00000	4,836,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,512.00000	2,588,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,159.00000	5,010,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,413.00000	2,487,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,808.00000	4,665,000	12.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,614.00000	2,694,000	12.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.44000	8.39900		11.82	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,616.00000	3,499,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,450.00000	4,561,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,750.00000	3,631,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,303.00000	4,412,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,484.00000	3,370,000	11.68	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,601.00000	4,715,000	11.68	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.01900	8.97700		20.63	0.00	0	2,931.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,430.00000	2,242,000	20.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Put		2,254.00000	2,387,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,629.00000	2,433,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,073.00000	2,198,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,240.00000	2,060,000	20.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,448.00000	2,588,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.09400	9.05100		21.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,639.00000	3,463,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,026.00000	4,174,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,824.00000	3,642,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,832.00000	3,974,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,460.00000	3,289,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,230.00000	4,383,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.16500	9.12100		20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,417.00000	5,224,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,464.00000	4,598,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,618.00000	5,421,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,301.00000	4,431,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,228.00000	5,039,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,642.00000	4,780,000	20.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.24000	9.19400		20.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,963.00000	4,788,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,415.00000	6,578,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,134.00000	4,955,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,207.00000	6,366,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,794.00000	4,623,000	20.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Put		6,628.00000	6,795,000	20.52	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			138.73582	138.70774			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		7,708.00000	7,736,000		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		7,658.00000	7,686,000		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		7,758.00000	7,786,000		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			115.66865	115.66180			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		5,162.00000	5,169,000		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		5,112.00000	5,119,000		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		5,212.00000	5,219,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future			112.26745	112.14634			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,646.00000	3,767,000		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		3,596.00000	3,717,000		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		3,696.00000	3,817,000		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			9.04100	8.99400		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,412.00000	2,205,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,365.00000	2,523,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,612.00000	2,395,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,177.00000	2,325,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,221.00000	2,024,000	18.62	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,565.00000	2,733,000	18.62	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.12200	9.07300		19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,608.00000	4,381,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,266.00000	3,414,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,818.00000	4,585,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,103.00000	3,245,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,404.00000	4,182,000	19.00	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,438.00000	3,591,000	19.00	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.19900	9.15000		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,415.00000	5,202,000	18.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Put		4,664.00000	4,820,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,619.00000	5,401,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,496.00000	4,647,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,224.00000	5,015,000	18.82	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,847.00000	5,007,000	18.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.28200	9.23200		18.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,937.00000	4,750,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,694.00000	6,879,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,109.00000	4,918,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,483.00000	6,663,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,768.00000	4,585,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,911.00000	7,100,000	18.56	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,222.15000	16,323.78000			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			1.28930	1.29690		23.00	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,969.00000	1,893,000	35.44	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		0.00000	0,000	35.44	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,470.00000	1,394,000	34.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		1.00000	1,000	34.73	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,469.00000	2,393,000	36.14	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	36.14	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.31780	1.31330		23.20	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,301.00000	1,336,000	21.70	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		168.00000	158,000	21.70	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		951.00000	985,000	22.15	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		318.00000	307,000	22.15	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,709.00000	1,747,000	21.25	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		76.00000	69,000	21.25	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.31860	1.32970		23.34	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,974.00000	1,880,000	21.43	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		177.00000	194,000	21.43	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,596.00000	1,519,000	21.90	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		299.00000	333,000	21.90	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,393.00000	2,290,000	21.20	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		96.00000	104,000	21.20	0.00	0	0.00

Total for Derivatives :									977,590,859.60	112,645	1,459,654.00
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i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		5,920,000,000,000.00		59,200,000	24,996,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	16,533,000.00
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
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			0.00	0	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	2,320,000.00
ABL7	On	18/02/2013			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
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	7,100,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	2,784,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	1,000,000.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 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
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	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
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
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
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		1,400,000,000,000.00		14,000,000	12,311,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		700,000,000,000.00		7,000,000	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			340,000,000,000.00	3,400,000	12,400,000.00
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	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP52LOn	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53LOn	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54LOn	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012			100.00000	100.00000			80,000,000,000.00	800,000	800,000.00
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
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	10,563,000.00
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
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
BMWFO	On	15/06/2012	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
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	500,000.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			1,000,000,000,000.00	10,000,000	13,300,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	36,646,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN154	On	20/03/2014			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
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	1,800,000.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		2,400,000,000,000.00	24,000,000	15,689,000.00	
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	1,631,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			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	26,359,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		54,680,000,000,000.00		546,800,000	69,481,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		49,600,000,000,000.00		496,000,000	157,898,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		1,236,600,000,000.00		12,366,000	16,692,100.00
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
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			11,140,000,000,000.00	111,400,000	55,600,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,226,799,225,000.00	889,383,700	253,882,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,436,000,000,000.00	143,600,000	123,155,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			675,571,000,000.00	86,060,000	79,732,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			5,365,500,000,000.00	715,400,000	227,039,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		3,000,000,000,000.00		30,000,000	7,868,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	4,000,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	1,600,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	3,000,000.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	500,000.00
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
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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			11,800,000,000,000.00	118,000,000	90,000,000.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
GPT13	On	01/04/2012	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRA29-On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29-On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85-On 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16-On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16-On 18/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16-On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16-On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1-On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1-On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A-On 18/11/2012 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
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	110,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	258,716,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	23,025,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	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			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000		8,000,000,000,000.00	80,000,000	80,000,000.00	80,000,000.00
IND213	On	27/03/2012			100.00000	100.00000		53,000,000,000,000.00	530,000,000	530,000,000.00	530,000,000.00
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			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			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
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	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
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			22,400,000,000,000.00	224,000,000	28,700,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
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		3,400,000,000,000.00		34,000,000	34,000,000.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000				0.00	0	1,000,000.00
KCF01	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF02	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		940,000,000,000.00	9,400,000	4,700,000.00	
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF02	On	05/10/2012			100.00000	100.00000				0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000				0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000				0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000				0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000				0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000				0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000				0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000				0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000				0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000				0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000				0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000				0.00	0	150,000,000.00
MCB3M	On	13/12/2014			100.00000	100.00000				0.00	0	350,000,000.00
MEFSA	On	05/10/2014			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		27,960,000,000,000.00		279,600,000	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	17,072,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	1,700,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	3,900,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000		50,000,000,000.00		500,000	250,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0On	05/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	9,749,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,100,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	8,900,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	12,587,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	2,419,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000		42,800,000,000,000.00	428,000,000	428,000,000	128,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	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		2,400,000,000,000.00	24,000,000	24,000,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		2,260,000,000,000.00	22,600,000	22,600,000	46,944,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		10,000,000,000,000.00	100,000,000	57,020,000.00	
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2A4I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9I	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	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
PR2D4I	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	2,000,000.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.89000	6.84500			266,362,511,290,070.00	38,659,290,463	13,592,163,605.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.62000	8.57000			172,531,670,500,000.00	20,015,275,000	8,754,541,000.00
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			217.29801	217.18335			231,205,082,640,000.00	1,064,000,000	824,203,740.00
R197	On	07/12/2023	Spot Bond			2.29000	2.30000			1,000,409,400,000.00	436,860,000	342,637,000.00
R201	On	21/12/2014	Spot Bond			6.40000	6.36500			41,924,480,000,000.00	6,550,700,000	2,391,030,000.00
R202	On	07/12/2033	Spot Bond			2.37000	2.37000			6,659,226,000,000.00	2,809,800,000	1,699,700,000.00
R203	On	15/09/2017	Spot Bond			7.53000	7.49000			90,890,112,000,000.00	12,070,400,000	5,521,084,000.00
R204	On	21/12/2018	Spot Bond			7.82500	7.77500			92,962,393,757,700.00	11,880,178,116	4,729,465,230.00
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			6.17000	6.12500			163,735,229,848,000.00	26,537,314,400	5,252,325,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.09000	8.04500			188,694,959,064,000.00	23,324,469,600	9,893,953,000.00
R208	On	31/03/2021	Spot Bond			8.12500	8.08500			143,962,877,500,000.00	17,718,508,000	8,679,917,000.00
R209	On	31/03/2036	Spot Bond			8.97500	8.93000			228,104,292,000,000.00	25,415,520,000	9,626,209,000.00
R210	On	31/03/2028	Spot Bond			2.37000	2.37000			6,467,777,400,000.00	2,729,020,000	698,629,000.00
R211	On	31/01/2017	Spot Bond			1.05000	1.05000			1,206,450,000,000.00	1,149,000,000	551,800,000.00
R212	On	31/01/2022	Spot Bond			2.27000	2.28000			1,811,521,798,480.00	798,027,224	695,756,806.00
R213	On	28/02/2031	Spot Bond			8.99000	8.94000			35,541,965,000,000.00	3,953,500,000	1,849,590,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			100,027,148,000,000.00	15,388,792,000	3,039,200,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		5,360,000,000,000.00		53,600,000	30,013,000.00
SBK13	On	24/11/2016	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
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	3,616,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	28,485,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	11,836,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	4,140,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			240,000,000,000.00	2,400,000	2,500,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	24,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	800,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,720,000,000,000.00	17,200,000	9,246,000.00
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			2,100,000,000,000.00	21,000,000	11,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	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
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
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
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			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	0.00
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	17,113,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012			100.00000	100.00000			0.00	0	2,100,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		580,000,000,000.00	5,800,000,000.00	5,800,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		201,120,000,000,000.00	2,011,200,000,000.00	2,011,200,000	1,005,500,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		73,480,000,000,000.00	734,800,000,000.00	734,800,000	267,200,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		28,400,000,000,000.00	284,000,000,000.00	284,000,000	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		53,200,000,000,000.00	532,000,000,000.00	532,000,000	182,034,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		7,260,000,000,000.00	72,600,000,000.00	72,600,000	48,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		10,000,000,000,000.00	100,000,000	23,000,000.00	
UTR02	On	21/11/2012			100.00000	100.00000		2,380,000,000,000.00	23,800,000	34,300,000.00	
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		5,400,000,000,000.00		54,000,000	62,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		39,400,000,000,000.00		394,000,000	128,000,000.00
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	36,000,000.00
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		19,670,000,000,000.00		196,700,000	60,712,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,584,348,576,423,250.00	220,290,664,503	85,309,382,481.00
Grand Total:							2,584,349,554,014,110.00	20,290,777,148	85,310,842,135.00