



Daily MTM Report

Daily summary for: 14/12/2011

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			8.37730	8.20740		22.74	482,029,842.00	57,540	141,041.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		858.00000	1,027,000	32.92	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		1.00000	0,000	32.92	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		808.00000	977,000	33.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		1.00000	0,000	33.14	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		908.00000	1,077,000	32.69	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		1.00000	0,000	32.69	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,457.00000	1,627,000	30.25	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		24.00000	5,000	24.05	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		231.00000	382,000	24.05	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		0.00000	0,000	31.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,207.00000	1,377,000	31.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		0.00000	0,000	32.47	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		957.00000	1,127,000	32.47	0.00	0	5,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,057.00000	2,227,000	28.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	28.89	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		1.00000	1,000	33.58	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		708.00000	878,000	33.58	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,757.00000	1,927,000	29.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,807.00000	1,977,000	29.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,957.00000	2,127,000	29.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		192.00000	335,000	23.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		35.00000	8,000	23.88	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,257.00000	2,427,000	28.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		758.00000	927,000	33.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		1.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,507.00000	1,677,000	30.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	30.03	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,407.00000	1,577,000	30.47	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	30.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		317.00000	480,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		10.00000	3,000	26.22	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		509.00000	678,000	30.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		2.00000	1,000	30.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,357.00000	1,527,000	30.69	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	30.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,907.00000	2,077,000	29.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,857.00000	2,027,000	29.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,207.00000	2,377,000	28.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		411.00000	579,000	28.38	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		4.00000	2,000	28.38	0.00	0	12,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		609.00000	778,000	32.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		2.00000	1,000	32.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,607.00000	1,777,000	29.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	29.82	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,357.00000	2,527,000	28.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		363.00000	529,000	27.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		6.00000	2,000	27.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,007.00000	1,177,000	32.25	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,657.00000	1,827,000	29.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	29.72	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		47.00000	104,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		190.00000	77,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		96.00000	205,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		89.00000	28,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,107.00000	2,277,000	28.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,057.00000	1,227,000	32.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,307.00000	1,477,000	30.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,107.00000	1,277,000	31.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	31.80	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,557.00000	1,727,000	29.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,007.00000	2,177,000	29.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		60.00000	134,000	23.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		153.00000	57,000	23.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,707.00000	1,877,000	29.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,257.00000	1,427,000	31.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		559.00000	728,000	31.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		2.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		37.00000	78,000	22.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		230.00000	101,000	22.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		76.00000	168,000	23.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		119.00000	41,000	23.23	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		460.00000	628,000	29.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		3.00000	1,000	29.47	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		1,157.00000	1,327,000	31.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		156.00000	290,000	23.72	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		49.00000	13,000	23.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,157.00000	2,327,000	28.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		273.00000	431,000	25.13	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		16.00000	4,000	25.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		658.00000	828,000	33.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		1.00000	1,000	33.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		124.00000	246,000	23.56	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		67.00000	19,000	23.56	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		5.00000	13,000	28.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		548.00000	386,000	28.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		597.00000	433,000	29.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		4.00000	10,000	29.23	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	58.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,743.00000	2,573,000	58.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,693.00000	3,523,000	58.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	58.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		453.00000	294,000	26.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		10.00000	21,000	26.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		315.00000	170,000	24.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		22.00000	47,000	24.36	0.00	0	26,550.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		794.00000	626,000	31.17	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		1.00000	3,000	31.17	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.48770	8.39650		23.76	474,912,278.10	55,953	113,715.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,377.00000	1,467,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		17.00000	15,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,329.00000	1,419,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		19.00000	17,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,424.00000	1,515,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		14.00000	13,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,411.00000	1,501,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		15.00000	13,000	21.48	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,269.00000	1,359,000	21.28	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		23.00000	21,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,177.00000	1,265,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		31.00000	27,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,604.00000	1,695,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		8.00000	7,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,223.00000	1,312,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		27.00000	24,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,653.00000	1,745,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		7.00000	7,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		912.00000	996,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		66.00000	58,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		624.00000	692,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		178.00000	154,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,042.00000	1,129,000	20.96	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		46.00000	41,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		443.00000	493,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		347.00000	305,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,702.00000	1,794,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		6.00000	6,000	22.46	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		422.00000	470,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		376.00000	332,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,556.00000	1,646,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		10.00000	8,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		593.00000	659,000	21.62	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		197.00000	171,000	21.62	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,316.00000	1,406,000	21.35	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		20.00000	18,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,751.00000	1,844,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		5.00000	6,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		998.00000	1,084,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		52.00000	46,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		489.00000	543,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		293.00000	255,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		689.00000	761,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		143.00000	123,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,364.00000	1,454,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		18.00000	16,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,801.00000	1,893,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		5.00000	5,000	23.19	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		724.00000	797,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		128.00000	109,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		565.00000	627,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		219.00000	189,000	21.76	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		656.00000	726,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		160.00000	138,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		513.00000	569,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		267.00000	231,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,086.00000	1,174,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		40.00000	36,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,131.00000	1,219,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		35.00000	31,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,507.00000	1,598,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		11.00000	10,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		796.00000	872,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		100.00000	84,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		538.00000	597,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		242.00000	209,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		955.00000	1,040,000	20.84	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		59.00000	52,000	20.84	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,000.00000	2,092,000	24.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		4.00000	4,000	24.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,249.00000	2,341,000	26.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		3.00000	3,000	26.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		872.00000	953,000	20.71	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		76.00000	65,000	20.71	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		465.00000	517,000	22.60	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		319.00000	279,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,199.00000	2,291,000	26.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	3,000	26.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,459.00000	1,550,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		13.00000	12,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		759.00000	834,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		113.00000	96,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		402.00000	448,000	23.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		406.00000	360,000	23.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,950.00000	2,042,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		4.00000	4,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		833.00000	911,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		87.00000	73,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,851.00000	1,943,000	23.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		5.00000	5,000	23.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,901.00000	1,992,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		5.00000	4,000	23.92	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,050.00000	2,142,000	25.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		4.00000	4,000	25.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,299.00000	2,390,000	26.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		3.00000	2,000	26.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		383.00000	427,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		437.00000	389,000	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	19/03/2012	Foreign Exchange Future	8.50	Call		365.00000	407,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		469.00000	419,000	23.76	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		275.00000	304,000	25.08	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		679.00000	616,000	25.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		833.00000	764,000	25.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		229.00000	252,000	25.96	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		332.00000	369,000	24.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		536.00000	481,000	24.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		316.00000	352,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		570.00000	514,000	24.42	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		642.00000	581,000	24.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		288.00000	319,000	24.86	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		606.00000	547,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		302.00000	335,000	24.64	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.59300	8.41780		23.83	23,682,308.00	2,756	26,501.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,260.00000	1,416,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		92.00000	73,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,218.00000	1,373,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		100.00000	80,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,302.00000	1,459,000	20.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		84.00000	66,000	20.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		695.00000	803,000	21.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		377.00000	310,000	21.83	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		33.00000	27,000	21.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,701.00000	1,870,000	21.14	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		533.00000	619,000	23.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		615.00000	526,000	23.42	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		483.00000	562,000	23.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		715.00000	619,000	23.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		452.00000	526,000	24.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		784.00000	683,000	24.33	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.69370	8.51560		23.72	3,477,480.00	400	1,823.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,439.00000	1,590,000	19.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		123.00000	96,000	19.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,400.00000	1,549,000	19.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		134.00000	105,000	19.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,479.00000	1,631,000	19.77	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		113.00000	87,000	19.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		145.00000	114,000	19.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,361.00000	1,508,000	19.97	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,103.00000	988,000	24.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		519.00000	582,000	24.84	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		965.00000	1,079,000	20.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		349.00000	285,000	20.84	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		669.00000	749,000	23.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		753.00000	655,000	23.34	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,178.00000	1,060,000	25.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		494.00000	554,000	25.12	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		887.00000	784,000	24.00	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		603.00000	678,000	24.00	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	14/12/2012	Foreign Exchange Future			8.79110	8.61200		24.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,228.00000	1,358,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		316.00000	267,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,198.00000	1,326,000	20.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		336.00000	285,000	20.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,260.00000	1,391,000	20.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		298.00000	250,000	20.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		457.00000	388,000	21.37	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,069.00000	1,179,000	21.37	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,155.00000	1,049,000	24.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		667.00000	740,000	24.85	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.87080	8.69250		24.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,225.00000	1,338,000	21.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		483.00000	417,000	21.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,202.00000	1,312,000	21.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		510.00000	441,000	21.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,249.00000	1,367,000	21.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		457.00000	396,000	21.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,205.00000	1,106,000	24.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		797.00000	877,000	24.61	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,157.00000	1,263,000	21.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		565.00000	492,000	21.66	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.60710	9.43800		24.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,928.00000	2,023,000	22.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		990.00000	916,000	22.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,909.00000	2,004,000	22.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,021.00000	947,000	22.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,946.00000	2,043,000	22.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		958.00000	886,000	22.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		692.00000	634,000	21.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,130.00000	2,241,000	21.23	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.69760	10.52850		25.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,614.00000	2,721,000	23.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,286.00000	1,223,000	23.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,595.00000	2,702,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,317.00000	1,254,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,632.00000	2,740,000	23.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,254.00000	1,192,000	23.81	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.37730	8.20740		22.74	0.00	0	119.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			120,740.00000	137,730,000	31.36	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			0.00000	0,000	31.36	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			115,740.00000	132,730,000	31.58	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			0.00000	0,000	31.58	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			125,740.00000	142,730,000	31.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			0.00000	0,000	31.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.48770	8.39650		23.76	169,754.00	20	731.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			91,205.00000	99,628,000	20.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,555.00000	5,858,000	20.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			87,223.00000	95,342,000	20.71	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		7,573.00000	6,572,000	20.71	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		95,462.00000	103,977,000	20.84	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		5,812.00000	5,207,000	20.84	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		29,206.00000	25,483,000	22.36	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		48,856.00000	54,253,000	22.36	0.00	0	80.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.59300	8.41780		23.83	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		58,907.00000	68,088,000	22.80	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		52,127.00000	43,788,000	22.80	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		57,040.00000	65,931,000	23.01	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		55,260.00000	46,631,000	23.01	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		60,852.00000	70,329,000	22.59	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		49,072.00000	41,029,000	22.59	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future			12.94900	12.79810		14.97	99,940,382.00	7,718	5,614.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,148.00000	1,299,000	24.10	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		0.00000	0,000	24.10	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,098.00000	1,249,000	24.11	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		0.00000	0,000	24.11	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,198.00000	1,349,000	24.48	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		0.00000	0,000	24.48	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		604.00000	751,000	24.25	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		6.00000	2,000	24.25	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,498.00000	1,649,000	26.75	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		0.00000	0,000	26.75	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		899.00000	1,049,000	24.17	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	0,000	24.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,048.00000	1,199,000	24.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		0.00000	0,000	24.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,298.00000	2,449,000	32.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,098.00000	2,249,000	31.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	31.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.10880	13.08180		18.18	134,627,376.00	10,270	8,098.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,670.00000	1,693,000	17.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		38.00000	34,000	17.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,622.00000	1,644,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		40.00000	35,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,718.00000	1,741,000	18.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		36.00000	32,000	18.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,574.00000	1,596,000	17.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		42.00000	37,000	17.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,254.00000	1,270,000	16.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		72.00000	61,000	16.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,104.00000	2,131,000	20.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		22.00000	22,000	20.02	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,339.00000	1,357,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		57.00000	48,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		942.00000	949,000	16.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		160.00000	140,000	16.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,766.00000	1,789,000	18.26	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	11.35	Put		34.00000	30,000	18.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,202.00000	2,229,000	20.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		20.00000	20,000	20.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,433.00000	1,452,000	16.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		51.00000	43,000	16.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,007.00000	2,033,000	19.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		25.00000	24,000	19.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,172.00000	1,185,000	16.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		90.00000	76,000	16.19	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		1,212.00000	1,227,000	16.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		80.00000	68,000	16.14	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		776.00000	778,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		244.00000	219,000	16.90	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		378.00000	349,000	17.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		610.00000	608,000	17.59	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		811.00000	778,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		343.00000	337,000	19.41	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.26050	13.10320		19.78	26,521.00	2	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,449.00000	1,572,000	17.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		196.00000	162,000	17.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,413.00000	1,530,000	17.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		210.00000	170,000	17.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,486.00000	1,615,000	17.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		183.00000	155,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10740	0.10560		29.29	0.00	0	2,492.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,560.00000	2,740,000	29.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,560.00000	1,740,000	35.82	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		0.00000	0,000	35.82	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,560.00000	3,740,000	29.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	29.00	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10900	0.10830		21.75	0.00	0	3,719.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,846.00000	1,914,000	20.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		16.00000	14,000	20.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		988.00000	1,047,000	21.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		158.00000	147,000	21.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,834.00000	2,905,000	26.29	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		4.00000	5,000	26.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.11060	0.10880		23.98	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		775.00000	869,000	23.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		695.00000	609,000	23.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		470.00000	525,000	25.90	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,390.00000	1,265,000	25.90	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,312.00000	1,453,000	21.34	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		232.00000	193,000	21.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.87990	10.83370		15.19	100,584,675.50	9,245	15,091.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,034.00000	1,080,000	29.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		0.00000	0,000	29.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		984.00000	1,030,000	28.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		0.00000	0,000	28.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,084.00000	1,130,000	28.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		834.00000	880,000	26.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		0.00000	0,000	26.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,284.00000	1,330,000	28.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,534.00000	1,580,000	27.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	27.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,434.00000	1,480,000	27.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1.00000	1,000	25.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		917.00000	871,000	25.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		884.00000	930,000	27.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		0.00000	0,000	27.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		2.00000	1,000	23.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		768.00000	721,000	23.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,334.00000	1,380,000	28.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	28.11	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		37.00000	37,000	16.36	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		203.00000	157,000	16.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		586.00000	631,000	23.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		2.00000	1,000	23.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		1.00000	1,000	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		817.00000	771,000	24.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		488.00000	533,000	21.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		4.00000	3,000	21.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		785.00000	830,000	25.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		1.00000	0,000	25.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,234.00000	1,280,000	28.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	28.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		12.00000	10,000	18.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		378.00000	330,000	18.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		685.00000	731,000	24.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		1.00000	1,000	24.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		735.00000	780,000	25.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		1.00000	0,000	25.14	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		3.00000	2,000	22.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		537.00000	582,000	22.53	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		49.00000	50,000	15.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		165.00000	120,000	15.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,067.00000	1,020,000	28.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	0,000	28.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Put		570.00000	523,000	21.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Call		4.00000	3,000	21.04	0.00	0	11,400.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		346.00000	387,000	20.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		12.00000	7,000	20.06	0.00	0	5,700.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.03990	11.09760		18.42	141,078,882.10	12,779	21,276.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,069.00000	1,017,000	17.23	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		71.00000	77,000	17.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,027.00000	975,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		79.00000	85,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,111.00000	1,059,000	17.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		63.00000	69,000	17.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,057.00000	2,001,000	20.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		9.00000	11,000	20.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		946.00000	895,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		98.00000	105,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,337.00000	1,282,000	17.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		39.00000	42,000	17.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,106.00000	2,050,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		8.00000	10,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,245.00000	1,190,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		47.00000	50,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		690.00000	645,000	17.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		192.00000	205,000	17.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		601.00000	557,000	17.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		253.00000	267,000	17.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		907.00000	856,000	17.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		109.00000	116,000	17.21	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		428.00000	391,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		430.00000	451,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		293.00000	264,000	19.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		695.00000	724,000	19.87	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		521.00000	480,000	18.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		323.00000	340,000	18.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		232.00000	208,000	20.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		884.00000	918,000	20.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		496.00000	456,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		348.00000	366,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,572.00000	1,518,000	18.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		24.00000	28,000	18.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		354.00000	321,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		556.00000	581,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		573.00000	530,000	17.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		275.00000	290,000	17.87	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		374.00000	393,000	18.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		472.00000	433,000	18.31	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		768.00000	800,000	20.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		266.00000	240,000	20.19	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.19120	11.13590		19.62	0.00	0	14,009.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,002.00000	1,039,000	18.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		266.00000	248,000	18.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		970.00000	1,006,000	18.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		284.00000	265,000	18.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,035.00000	1,073,000	18.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		249.00000	232,000	18.02	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.33760	11.27500		19.98	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,036.00000	1,075,000	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		487.00000	463,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,006.00000	1,046,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		507.00000	484,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,065.00000	1,070,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		466.00000	408,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			404.80800	407.92800			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			410.68100	413.85300			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			369.03000	371.94300			59,044,800.00	16	1,038.00
ALBI	On	03/05/2012	Index Future			374.38400	377.34500			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.32470	8.32340		16.06	42,963,776.70	5,161	7,180.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,673.00000	1,675,000	24.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	24.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,623.00000	1,625,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,723.00000	1,725,000	24.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	24.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		824.00000	825,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		1.00000	0,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		1,023.00000	1,025,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	28.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.35160	8.43170		18.50	61,008,438.00	7,305	41,865.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,205.00000	1,130,000	19.56	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		23.00000	28,000	19.56	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		1,158.00000	1,083,000	19.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		26.00000	31,000	19.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,252.00000	1,176,000	19.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		20.00000	24,000	19.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		1,066.00000	991,000	19.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		34.00000	39,000	19.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,492.00000	1,415,000	20.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		10.00000	13,000	20.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		761.00000	695,000	18.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		79.00000	93,000	18.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		1,020.00000	946,000	18.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		38.00000	44,000	18.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,444.00000	1,367,000	20.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		12.00000	15,000	20.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,234.00000	2,154,000	24.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	24.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		645.00000	582,000	18.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		113.00000	130,000	18.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.38980	8.38640		18.82	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		889.00000	890,000	18.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		153.00000	150,000	18.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		852.00000	853,000	18.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		166.00000	163,000	18.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		926.00000	927,000	18.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		140.00000	137,000	18.39	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			8.43260	8.42450		19.32	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		653.00000	656,000	19.07	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		465.00000	460,000	19.07	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		629.00000	632,000	19.12	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		491.00000	486,000	19.12	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		678.00000	681,000	19.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		440.00000	435,000	19.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.36860	9.40750		17.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,481.00000	2,453,000	17.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		374.00000	384,000	17.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,440.00000	2,412,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		383.00000	393,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,522.00000	2,493,000	17.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		365.00000	374,000	17.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.05490	8.00790		14.54	1,409,607.50	175	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		758.00000	805,000	24.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		0.00000	0,000	24.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		708.00000	755,000	24.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	24.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		808.00000	855,000	24.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	0,000	24.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		360.00000	406,000	21.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		2.00000	1,000	21.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,208.00000	1,255,000	22.29	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	22.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		409.00000	456,000	22.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	22.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,158.00000	1,205,000	22.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	22.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		608.00000	655,000	23.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,108.00000	1,155,000	22.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	22.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		558.00000	605,000	23.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	0,000	23.13	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.14500	8.17630		16.64	244,350.00	30	7.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		678.00000	657,000	16.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		52.00000	62,000	16.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		637.00000	617,000	16.03	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		61.00000	72,000	16.03	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		721.00000	699,000	16.07	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		45.00000	54,000	16.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.23550	8.18520		16.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		398.00000	429,000	16.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		363.00000	344,000	16.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		377.00000	407,000	16.57	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		392.00000	372,000	16.57	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		420.00000	453,000	16.36	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		335.00000	318,000	16.36	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			0.39330	0.27830			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.28240	0.15180			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.00510	0.03050			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.51160	0.43050			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.04900	0.08400			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.01010	0.04620			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.35530	0.21850			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.15110	0.04890			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.12180	0.10650			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01770	0.03410			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04570	0.04810			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.83250	8.77090		18.48	0.00	0	253.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		474.00000	534,000	23.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		3.00000	2,000	23.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		426.00000	484,000	23.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		5.00000	2,000	23.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		523.00000	583,000	24.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		2.00000	1,000	24.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		286.00000	340,000	22.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		15.00000	8,000	22.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		622.00000	683,000	24.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		871.00000	933,000	25.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		0.00000	1,000	25.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		243.00000	293,000	21.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		22.00000	11,000	21.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		43.00000	50,000	19.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		172.00000	118,000	19.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		3.00000	2,000	26.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		632.00000	570,000	26.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		9.00000	10,000	22.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		388.00000	328,000	22.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		331.00000	387,000	23.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		10.00000	5,000	23.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		771.00000	833,000	24.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		0.00000	1,000	24.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,021.00000	1,083,000	26.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	1,000	26.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		75.00000	96,000	19.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		104.00000	64,000	19.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,121.00000	1,183,000	27.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	1,000	27.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		128.00000	165,000	20.18	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		57.00000	33,000	20.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		32.00000	37,000	19.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		211.00000	155,000	19.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		201.00000	248,000	21.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		30.00000	16,000	21.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		2.00000	2,000	27.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		681.00000	620,000	27.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		7.00000	8,000	23.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		436.00000	376,000	23.57	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				8.97390	8.99400		22.15	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		605.00000	587,000	20.60	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		211.00000	213,000	20.60	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		577.00000	559,000	20.80	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		233.00000	235,000	20.80	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		634.00000	616,000	20.41	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		190.00000	192,000	20.41	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				9.11230	9.03980		22.60	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		563.00000	593,000	22.60	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		623.00000	581,000	22.60	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		545.00000	574,000	22.76	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		655.00000	612,000	22.76	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		581.00000	612,000	22.42	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		591.00000	550,000	22.42	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			370.61500	373.36400			100,066,050.00	27	184.00
GOVI	On	02/02/2012	GOVI	369.00	Call		43,640.00000	16,150,000		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		43,540.00000	16,050,000		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		43,740.00000	16,250,000		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			375.99200	378.78600			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		32,140.00000	60,080,000		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		32,240.00000	60,180,000		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		32,040.00000	59,980,000		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			166.63200	166.35700			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.05000	168.77300			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			5.59000	5.58000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.58000	5.55000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.58000	5.54000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.57000	5.52000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.57000	5.52000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.58000	5.52000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.70000	5.60000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.92000	5.80000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.19000	6.05000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.46000	6.32000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.74000	6.60000			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				6.28470	6.29270		21.73	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.26	Call		84.00000	75,000	22.16	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.26	Put		56.00000	55,000	22.16	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.27	Call		78.00000	70,000	22.03	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		60.00000	60,000	22.03	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.25	Call		90.00000	81,000	22.28	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.25	Put		52.00000	51,000	22.28	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.33960	6.40870		15.89	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Call		282.00000	235,000	15.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Put		157.00000	179,000	15.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Call		276.00000	229,000	15.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Put		161.00000	183,000	15.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Call		288.00000	240,000	15.92	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Put		153.00000	174,000	15.92	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.38430	6.38950		18.53	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Call		375.00000	378,000	18.46	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Put		286.00000	294,000	18.46	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Call		351.00000	353,000	18.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Put		312.00000	319,000	18.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Call		401.00000	404,000	18.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Put		262.00000	270,000	18.43	0.00	0	0.00
OTH1 On	02/02/2012	Index Future				360.31500	364.02800			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			7.08300	6.95400			4.15	0.00	0	12,560.00
R157 On	02/02/2012	Bond Future	8.50	Call		5,312.00000	4,859,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		3.00000	4,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		5,478.00000	5,024,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		2.00000	3,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		5,145.00000	4,693,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put		3.00000	5,000		4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call		253.00000	159,000		4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put		1,691.00000	2,052,000		4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put		3,457.00000	3,899,000		3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call		25.00000	12,000		3.95	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call		961.00000	714,000		4.16	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put		622.00000	830,000		4.16	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put		2,603.00000	3,020,000		4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call		82.00000	45,000		4.00	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put		1,977.00000	2,361,000		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		179.00000	108,000	4.04	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		347.00000	227,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,427.00000	1,762,000	4.08	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,290.00000	996,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		425.00000	585,000	4.18	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.19200	7.05000		4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,112.00000	3,713,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		251.00000	318,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,247.00000	3,844,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		229.00000	291,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,975.00000	3,581,000	4.78	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		272.00000	343,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.29100	7.13700		4.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,484.00000	3,156,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		898.00000	1,037,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,593.00000	3,260,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		859.00000	993,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,377.00000	3,054,000	4.95	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		939.00000	1,082,000	4.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.41500	7.24700		4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,772.00000	1,564,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,464.00000	2,724,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,838.00000	1,625,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,390.00000	2,645,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,708.00000	1,504,000	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		2,541.00000	2,805,000	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			8.81200	8.67100		15.43	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,410.00000	3,557,000	15.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,451.00000	1,880,000	15.60	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,711.00000	3,827,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,313.00000	1,710,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,118.00000	3,296,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,602.00000	2,062,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,187.00000	10,359,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		280.00000	170,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,739.00000	21,018,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		5.00000	2,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,995.00000	8,069,000	14.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		601.00000	393,000	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		32,808.00000	31,526,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,582.00000	103,300,000	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			8.90500	8.75900		15.74	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,789.00000	5,030,000	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		3,653.00000	4,195,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,044.00000	5,266,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,472.00000	3,995,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,538.00000	4,799,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,840.00000	4,402,000	15.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.99400	8.84300		15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,257.00000	4,608,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,081.00000	6,752,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,472.00000	4,806,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,852.00000	6,506,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,047.00000	4,415,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,318.00000	7,005,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			9.08700	8.93100		15.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,003.00000	5,357,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,583.00000	8,274,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,208.00000	5,548,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,348.00000	8,025,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,801.00000	5,169,000	15.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,823.00000	8,528,000	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			218.93413	218.93783			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		938.00000	934,000		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		888.00000	884,000		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		988.00000	984,000		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			245.89103	245.42352			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		8,424.00000	8,891,000		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		8,374.00000	8,841,000		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		8,474.00000	8,941,000		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			6.57900	6.44400		3.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,703.00000	4,342,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	0,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,829.00000	4,468,000	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		4,576.00000	4,215,000	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			6.65400	6.50400		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		3,176.00000	2,858,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		173.00000	222,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,279.00000	2,958,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		157.00000	204,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,073.00000	2,759,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		188.00000	241,000	3.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.71600	6.54900		3.96	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,681.00000	2,413,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		586.00000	690,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,763.00000	2,491,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		560.00000	660,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,599.00000	2,335,000	4.15	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		613.00000	721,000	4.15	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.79200	6.60600		4.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,533.00000	1,356,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,746.00000	1,941,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,584.00000	1,404,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,696.00000	1,888,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,483.00000	1,310,000	4.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,796.00000	1,995,000	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			184.94413	184.34503			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,345.00000	7,944,000		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		7,295.00000	7,894,000		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		7,395.00000	7,994,000		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			7.71900	7.59100		7.06	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,183.00000	4,621,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		42.00000	64,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,390.00000	4,825,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		34.00000	53,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,976.00000	4,418,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		50.00000	76,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,178.00000	3,688,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		191.00000	117,000	6.79	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,232.00000	2,676,000	6.87	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		423.00000	283,000	6.87	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		635.00000	445,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,746.00000	2,140,000	6.93	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,117.00000	1,705,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		490.00000	661,000	7.12	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.82500	7.68900		7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,028.00000	4,543,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		500.00000	610,000	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		5,197.00000	4,705,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		462.00000	564,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,857.00000	4,378,000	7.91	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		537.00000	652,000	7.91	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.92400	7.78100		7.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,357.00000	3,951,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,392.00000	1,584,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,500.00000	4,087,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,333.00000	1,518,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,216.00000	3,817,000	7.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,454.00000	1,653,000	7.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future			8.03900	7.88800		7.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,554.00000	2,269,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,109.00000	3,427,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,652.00000	2,360,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,005.00000	3,316,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,457.00000	2,179,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,214.00000	3,539,000	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			8.00900	7.88200		9.14	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,741.00000	5,114,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		80.00000	117,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,972.00000	5,340,000	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		68.00000	100,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,510.00000	4,889,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		94.00000	137,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,674.00000	4,237,000	8.82	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		287.00000	187,000	8.82	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,712.00000	1,340,000	9.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		1,095.00000	1,387,000	9.14	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		584.00000	408,000	8.92	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,614.00000	3,102,000	8.92	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.11400	7.98000		9.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,805.00000	4,307,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		993.00000	1,172,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,986.00000	4,480,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		933.00000	1,104,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,626.00000	4,137,000	9.66	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,056.00000	1,244,000	9.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.21400	8.07400		9.23	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,123.00000	3,703,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,064.00000	2,327,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,275.00000	3,848,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,978.00000	2,233,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,973.00000	3,561,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,153.00000	2,423,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.32200	8.17600		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,087.00000	2,764,000	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		3,922.00000	4,285,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,201.00000	2,870,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,798.00000	4,153,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,975.00000	2,659,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,049.00000	4,419,000	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			6.34800	6.21500		2.28	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,194.00000	2,951,000	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		3,282.00000	3,039,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,106.00000	2,864,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.42800	6.27300		2.51	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,043.00000	1,829,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		105.00000	139,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,112.00000	1,895,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		96.00000	127,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,976.00000	1,764,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		116.00000	152,000	2.62	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.48600	6.30400		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		1,695.00000	1,519,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		410.00000	483,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,744.00000	1,566,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		392.00000	463,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,645.00000	1,472,000	2.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		428.00000	504,000	2.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.55700	6.34100		2.76	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		874.00000	767,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,265.00000	1,404,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		900.00000	791,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,233.00000	1,370,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		846.00000	742,000	2.70	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,294.00000	1,436,000	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			8.27400	8.14800		9.27	200,503,515.60	2,120	47,374.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,732.00000	4,096,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		129.00000	192,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,974.00000	4,329,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		110.00000	164,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,493.00000	3,866,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		152.00000	224,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,693.00000	5,344,000	8.83	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		112.00000	64,000	8.83	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,170.00000	3,745,000	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		343.00000	219,000	8.98	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		630.00000	430,000	9.08	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,309.00000	2,808,000	9.08	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,509.00000	2,014,000	9.39	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		572.00000	776,000	9.39	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.37900	8.24700		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,192.00000	3,720,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,517.00000	1,757,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,367.00000	3,886,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,432.00000	1,662,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,019.00000	3,558,000	11.11	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,606.00000	1,856,000	11.11	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.48000	8.34200		10.74	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,477.00000	4,036,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,363.00000	2,644,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,639.00000	4,189,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,270.00000	2,542,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,318.00000	3,885,000	11.09	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,460.00000	2,749,000	11.09	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.58500	8.44100		10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,347.00000	3,003,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,327.00000	4,714,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,469.00000	3,117,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,191.00000	4,570,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,228.00000	2,891,000	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		4,467.00000	4,861,000	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			8.30900	8.17700		9.59	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,884.00000	4,167,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		125.00000	193,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,142.00000	4,416,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		104.00000	164,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,627.00000	3,922,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		148.00000	228,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,611.00000	5,339,000	9.15	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		127.00000	69,000	9.15	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,251.00000	3,903,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		340.00000	206,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		647.00000	424,000	9.40	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,324.00000	2,886,000	9.40	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,717.00000	2,147,000	9.76	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		520.00000	735,000	9.76	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.40300	8.26600		12.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,335.00000	4,754,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,176.00000	1,390,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,537.00000	4,946,000	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		1,104.00000	1,308,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,134.00000	4,564,000	12.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,251.00000	1,476,000	12.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.49100	8.34900		11.89	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,836.00000	4,346,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,588.00000	2,902,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,010.00000	4,511,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,487.00000	2,792,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,665.00000	4,184,000	12.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,694.00000	3,017,000	12.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.58700	8.44000		11.82	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,499.00000	3,117,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,561.00000	4,991,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,631.00000	3,240,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,412.00000	4,833,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,370.00000	2,997,000	11.68	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,715.00000	5,153,000	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			9.16500	9.01900		20.63	370,271.50	5	2,936.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,242.00000	1,706,000	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		2,387.00000	2,949,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,433.00000	1,868,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,198.00000	2,731,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,060.00000	1,554,000	20.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,588.00000	3,181,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.24500	9.09400		21.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,463.00000	2,921,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,174.00000	4,752,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,642.00000	3,082,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,974.00000	4,534,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,289.00000	2,764,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,383.00000	4,978,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.32000	9.16500		20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,224.00000	4,607,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,598.00000	5,116,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,421.00000	4,790,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,431.00000	4,935,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,039.00000	4,435,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,780.00000	5,311,000	20.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.39800	9.24000		20.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,788.00000	4,241,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,578.00000	7,171,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,955.00000	4,397,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,366.00000	6,949,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,623.00000	4,089,000	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		6,795.00000	7,401,000	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			139.10969	138.73582			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		7,736.00000	8,110,000		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		7,686.00000	8,060,000		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		7,786.00000	8,160,000		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			115.95034	115.66865			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		5,169.00000	5,450,000		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		5,119.00000	5,400,000		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		5,219.00000	5,500,000		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			112.27295	112.26745			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,767.00000	3,773,000		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		3,717.00000	3,723,000		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		3,817.00000	3,823,000		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			9.19200	9.04100		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,205.00000	1,658,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,523.00000	3,133,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,395.00000	1,818,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,325.00000	2,905,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,024.00000	1,508,000	18.62	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,733.00000	3,373,000	18.62	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.27800	9.12200		19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,381.00000	3,733,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,414.00000	3,942,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,585.00000	3,919,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,245.00000	3,755,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,182.00000	3,553,000	19.00	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,591.00000	4,138,000	19.00	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.35900	9.19900		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,202.00000	4,569,000	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		4,820.00000	5,376,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,401.00000	4,754,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,647.00000	5,189,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,015.00000	4,396,000	18.82	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		5,007.00000	5,577,000	18.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.44700	9.28200		18.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,750.00000	4,187,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,879.00000	7,523,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,918.00000	4,342,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,663.00000	7,294,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,585.00000	4,035,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		7,100.00000	7,757,000	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			16,428.73000	16,222.15000			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			1.31490	1.28930		22.45	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,893.00000	2,149,000	32.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		0.00000	0,000	32.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,394.00000	1,649,000	35.19	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	0,000	35.19	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,393.00000	2,649,000	30.37	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	30.37	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.33040	1.31780		24.36	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,336.00000	1,443,000	21.99	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		158.00000	139,000	21.99	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		985.00000	1,084,000	22.65	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		307.00000	280,000	22.65	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,747.00000	1,865,000	21.63	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		69.00000	61,000	21.63	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.34430	1.31860		24.10	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,880.00000	2,103,000	21.72	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		194.00000	160,000	21.72	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,519.00000	1,718,000	22.00	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		333.00000	275,000	22.00	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,290.00000	2,527,000	21.45	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		104.00000	84,000	21.45	0.00	0	0.00

Total for Derivatives :									1,926,140,308.00	171,522	1,465,721.00
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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				0.00	0	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			138,000,000,000.00	1,380,000	690,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			205,000,000,000.00	2,050,000	1,210,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	26,000.00
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	2,320,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	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			0.00	0	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			90,000,000,000.00	900,000	450,000.00
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			32,600,000,000.00	326,000	7,100,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			286,400,000,000.00	2,864,000	8,120,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			413,100,000,000.00	4,131,000	2,071,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			170,000,000,000.00	1,700,000	850,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

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			0.00	0	1,500,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	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			500,000,000.00	5,000	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			14,000,000,000.00	140,000	70,000.00
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			15,100,000,000.00	151,000	81,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,200,000,000,000.00		12,000,000	3,000,000.00
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			60,162,000,000,000.00	601,620,000	600,000.00
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			2,425,569,100,000.00	24,255,691	27,424,691.00
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		48,000,000,000.00		480,000	240,000.00
CBL06	On	02/11/2014			100.00000	100.00000		1,100,000,000.00		11,000	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000		1,200,000,000.00		12,000	12,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		2,700,000,000.00		27,000	8,300,000.00
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			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
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
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220	On	20/10/2016			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		25,000,000,000,000.00	250,000,000	250,000,000.00	
CLN227	On	20/12/2016			100.00000	100.00000		25,000,000,000,000.00	250,000,000	250,000,000.00	
CLN228	On	14/06/2013			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
CLN229	On	14/06/2013			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
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		1,203,100,000,000.00		12,031,000	14,100,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00

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		800,000,000,000.00	8,000,000,000.00	8,000,000	4,000,000.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		7,500,000,000.00	75,000,000.00	75,000	66,800,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		1,100,000,000.00	11,000,000.00	11,000	143,000,000.00
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		824,400,000,000.00	8,244,000,000.00	8,244,000	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			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	54,000,000.00
ES18	On	20/04/2018			9.25000	9.25000		129,703,500,000.00		14,022,000	254,750,000.00
ES23	On	25/01/2023			10.00000	10.00000		4,000,000,000,000.00		400,000,000	69,000,000.00
ES26	On	02/04/2026			7.85000	7.85000		3,822,950,000.00		487,000	48,817,000.00
ES33	On	15/09/2033			7.50000	7.50000		226,057,500,000.00		30,141,000	220,141,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

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			369,000,000,000.00	3,690,000	2,800,000.00
FRBI23	On	07/12/2023			100.00000	100.00000			3,382,000,000,000.00	33,820,000	21,910,000.00
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		11,000,000,000,000.00		110,000,000	55,000,000.00
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	0.00
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			700,000,000.00	7,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			56,700,000,000.00	567,000	807,000.00
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	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			16,000,000,000,000.00	160,000,000	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			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

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			72,000,000,000.00	720,000	360,000.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,500,000,000.00	45,000	226,100,000.00
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			1,000,000,000.00	10,000	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			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000		304,000,000,000.00		3,040,000	1,520,000.00
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		200,000,000,000.00		2,000,000	1,000,000.00
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			1,000,000,000.00	10,000	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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		6,000,000,000,000.00	60,000,000	30,000,000.00	
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000		1,500,000,000,000.00	15,000,000	15,000,000.00	
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
IND207	On	14/02/2012	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
IND208	On	21/02/2012			100.00000	100.00000			16,000,000,000,000.00	160,000,000	32,000,000.00
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			1,000,000,000,000.00	10,000,000	10,000,000.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137On	14/03/2012	Spot Bond			100.00000	100.00000		21,300,000,000,000.00		213,000,000	213,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,000,000,000.00	20,000	20,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	28,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,865,000,000.00	2,860,000	1,430,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			7,000,000,000,000.00	70,000,000	35,000,000.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000		164,000,000,000.00		1,640,000	820,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	74,800,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	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		1,800,000,000.00		18,000	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		4,200,000,000.00		42,000	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		2,400,000,000.00		24,000	3,900,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000		0.00		0	250,000.00
MTNC0On	05/03/2012	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
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
N4C508On	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
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		1,538,300,000,000.00		15,383,000	4,690,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,100,000,000.00		11,000	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		2,200,000,000,000.00		22,000,000	11,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000		980,000,000,000.00		9,800,000	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000		274,000,000,000.00		2,740,000	1,370,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		1,793,600,000,000.00		17,936,000	13,849,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		420,000,000,000.00		4,200,000	2,100,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED12E	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	3,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	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
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000				0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1D: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	22/05/2020			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			0.00	0	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			2,600,000,000.00	26,000	11,026,000.00
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			0.00	0	35,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

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
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			204,400,000,000.00	2,044,000	31,600,000.00
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
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2B4	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000				0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000				0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000				0.00	0	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
R155	On	31/08/2013				0.00000				0.00	0	22,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			7.01500	6.89000			256,497,863,000,000.00	36,564,200,000	17,889,720,605.00
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			8.76000	8.62000			84,892,765,800,000.00	9,690,955,000	10,174,933,000.00
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			217.32667	217.29801			300,098,792,169,550.00	1,380,865,000	824,203,740.00
R197	On	07/12/2023	Spot Bond			2.27000	2.29000			522,100,000,000.00	230,000,000	515,437,000.00
R201	On	21/12/2014	Spot Bond			6.53000	6.40000			15,130,584,640,000.00	2,317,088,000	2,304,508,000.00
R202	On	07/12/2033	Spot Bond			2.35000	2.37000			1,572,831,500,000.00	669,290,000	1,694,700,000.00
R203	On	15/09/2017	Spot Bond			7.65500	7.53000			31,670,357,852,345.00	4,137,211,999	5,620,584,001.00
R204	On	21/12/2018	Spot Bond			7.95000	7.82500			17,261,652,150,000.00	2,171,277,000	5,554,558,930.00
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			6.29500	6.17000			73,018,852,500,000.00	11,599,500,000	6,265,100,000.00
R207	On	15/01/2020	Spot Bond			8.21500	8.09000			128,482,604,929,000.00	15,640,000,600	12,186,638,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.25500	8.12500			42,247,793,965,000.00	5,117,843,000	8,624,935,000.00
R209	On	31/03/2036	Spot Bond			9.12000	8.97500			94,646,320,320,000.00	10,377,886,000	9,768,163,000.00
R210	On	31/03/2028	Spot Bond			2.35000	2.37000			476,576,827,500.00	202,798,650	700,581,650.00
R211	On	31/01/2017	Spot Bond			1.00000	1.05000			118,000,000,000.00	118,000,000	560,900,000.00
R212	On	31/01/2022	Spot Bond			2.27000	2.27000			2,002,140,000,000.00	882,000,000	1,052,756,806.00
R213	On	28/02/2031	Spot Bond			9.14000	8.99000			23,434,960,000,000.00	2,564,000,000	1,987,100,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,338,825,000,000.00	1,129,050,000	2,931,350,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	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
RP002	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
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			0.00	0	26,400,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000		290,000,000,000.00		2,900,000	1,450,000.00
SBK14	On	01/12/2017	Spot Bond			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
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	2,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			39,905,000,000.00	6,940,000	1,470,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			359,200,000,000.00	3,592,000	4,290,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			174,000,000,000.00	1,740,000	870,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			6,698,000,000,000.00	66,980,000	16,490,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			7,274,000,000,000.00	72,740,000	40,370,000.00
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
SHF01	On	15/12/2016	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
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			50,400,000,000,000.00	504,000,000	227,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	16,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000		1,600,000,000,000.00		16,000,000	8,000,000.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
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		18,000,000,000,000.00	180,000,000	90,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			2,127,000,000,000.00	21,270,000	21,270,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	3,019,000.00
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			2,700,000,000.00	27,000	1,005,527,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	262,323,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			6,900,000,000.00	69,000	48,069,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	23,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	33,300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	4,000,000.00	
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			0.00	0	62,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	52,350,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	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
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,405,786,743,703,400.00	108,466,078,940	95,918,537,523.00
Grand Total:							1,405,788,669,843,700.00	18,466,250,462	95,920,003,244.00