

Daily MTM Report

Daily summary for: 18/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.22920	8.25450		23.04	94,701,633.60	11,508	244,228.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		912.00000	884,000	20.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		8.00000	5,000	20.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		863.00000	835,000	19.90	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		9.00000	6,000	19.90	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		961.00000	934,000	20.96	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		7.00000	5,000	20.96	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		2.00000	1,000	26.75	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,506.00000	1,480,000	26.75	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		117.00000	107,000	21.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		371.00000	336,000	21.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		3.00000	2,000	24.12	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,257.00000	1,231,000	24.12	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		6.00000	4,000	21.48	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,010.00000	983,000	21.48	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,105.00000	2,079,000	30.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	0,000	30.63	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		13.00000	10,000	19.49	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		767.00000	739,000	19.49	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,805.00000	1,780,000	29.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	1,000	29.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,855.00000	1,829,000	29.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,005.00000	1,979,000	30.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		342.00000	307,000	21.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		138.00000	128,000	21.63	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,305.00000	2,279,000	31.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		814.00000	786,000	19.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		10.00000	7,000	19.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,556.00000	1,530,000	27.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	1,000	27.28	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,456.00000	1,430,000	26.22	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	1,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		436.00000	401,000	20.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		82.00000	72,000	20.58	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		590.00000	558,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		36.00000	29,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,406.00000	1,381,000	25.70	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		2.00000	2,000	25.70	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		1,955.00000	1,929,000	29.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,905.00000	1,879,000	29.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,255.00000	2,229,000	31.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		509.00000	475,000	20.12	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		55.00000	46,000	20.12	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		677.00000	646,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		23.00000	17,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,655.00000	1,630,000	28.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	28.33	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,405.00000	2,379,000	32.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		471.00000	436,000	20.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		67.00000	57,000	20.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		5.00000	4,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,059.00000	1,033,000	22.01	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,705.00000	1,680,000	28.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	28.59	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		205.00000	175,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		301.00000	296,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		265.00000	232,000	22.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		211.00000	203,000	22.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,155.00000	2,129,000	30.89	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	6.10	Put		1.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,108.00000	1,082,000	22.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		4.00000	3,000	22.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,356.00000	1,331,000	25.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		2.00000	2,000	25.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,158.00000	1,132,000	23.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		4.00000	3,000	23.06	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,605.00000	1,580,000	27.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,055.00000	2,029,000	30.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		223.00000	192,000	23.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		269.00000	263,000	23.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,755.00000	1,730,000	28.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,307.00000	1,281,000	24.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		3.00000	2,000	24.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		633.00000	602,000	19.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		29.00000	23,000	19.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		189.00000	160,000	24.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		335.00000	331,000	24.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		243.00000	210,000	23.04	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		239.00000	231,000	23.04	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		549.00000	516,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		45.00000	37,000	20.02	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		1,207.00000	1,181,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		3.00000	2,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		314.00000	280,000	21.98	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		160.00000	151,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,205.00000	2,179,000	31.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		402.00000	367,000	20.93	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		98.00000	88,000	20.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		722.00000	692,000	19.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		18.00000	13,000	19.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		289.00000	255,000	22.33	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		185.00000	176,000	22.33	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		106.00000	86,000	27.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		602.00000	607,000	27.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		644.00000	651,000	27.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		98.00000	80,000	27.90	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		5.00000	3,000	40.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,701.00000	2,724,000	40.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,647.00000	3,671,000	40.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		521.00000	523,000	26.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		125.00000	102,000	26.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		406.00000	404,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		160.00000	133,000	25.22	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.33150	8.35560		23.46	312,339,603.50	37,489	43,986.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,355.00000	1,328,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		35.00000	33,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,309.00000	1,282,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		39.00000	37,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,401.00000	1,374,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		31.00000	29,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,388.00000	1,361,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		32.00000	30,000	20.65	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,252.00000	1,224,000	20.51	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		46.00000	43,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,164.00000	1,135,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		58.00000	54,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,574.00000	1,549,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		18.00000	18,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,208.00000	1,179,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		52.00000	48,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,622.00000	1,596,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		16.00000	15,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		917.00000	886,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		111.00000	105,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		654.00000	621,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		248.00000	240,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,036.00000	1,006,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		80.00000	75,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		492.00000	461,000	23.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		436.00000	430,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,670.00000	1,644,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		14.00000	13,000	20.92	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		472.00000	442,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		466.00000	461,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,527.00000	1,501,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		21.00000	20,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		628.00000	595,000	21.68	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		272.00000	264,000	21.68	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,297.00000	1,269,000	20.55	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		41.00000	38,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,719.00000	1,693,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		13.00000	12,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		995.00000	965,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		89.00000	84,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		533.00000	501,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		377.00000	370,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		714.00000	681,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		208.00000	200,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,342.00000	1,315,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		36.00000	34,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,768.00000	1,743,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		12.00000	12,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		745.00000	712,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		189.00000	181,000	21.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		602.00000	570,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		296.00000	289,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		683.00000	650,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		227.00000	219,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		555.00000	523,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		349.00000	342,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,078.00000	1,049,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		72.00000	68,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,121.00000	1,092,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		65.00000	61,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,480.00000	1,454,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		24.00000	23,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		811.00000	779,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		155.00000	148,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		578.00000	546,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		322.00000	315,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		954.00000	924,000	20.18	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		98.00000	93,000	20.18	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,964.00000	1,940,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		8.00000	9,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,212.00000	2,187,000	24.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		6.00000	6,000	24.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		880.00000	849,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		124.00000	118,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		512.00000	481,000	22.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		406.00000	400,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,162.00000	2,138,000	24.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	7,000	24.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,434.00000	1,407,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		28.00000	26,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		777.00000	745,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		171.00000	164,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		453.00000	423,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		497.00000	492,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,915.00000	1,890,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		9.00000	9,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		845.00000	813,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		139.00000	132,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,817.00000	1,792,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		11.00000	11,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,866.00000	1,841,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		10.00000	10,000	22.20	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,014.00000	1,989,000	23.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		8.00000	8,000	23.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,261.00000	2,237,000	24.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		5.00000	6,000	24.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		435.00000	406,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		529.00000	525,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		418.00000	389,000	24.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		562.00000	558,000	24.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		330.00000	304,000	25.55	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		774.00000	773,000	25.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.42560	8.44970		23.65	9,478,800.00	1,125	22,671.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,313.00000	1,285,000	20.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		113.00000	109,000	20.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,273.00000	1,244,000	20.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		123.00000	118,000	20.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,354.00000	1,326,000	20.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		104.00000	100,000	20.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		766.00000	734,000	22.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		416.00000	408,000	22.10	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		43.00000	41,000	20.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,743.00000	1,717,000	20.50	0.00	0	4,850.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.51750	8.54110		23.82	0.00	0	1,729.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,488.00000	1,464,000	20.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		147.00000	147,000	20.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,450.00000	1,425,000	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		159.00000	158,000	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,527.00000	1,503,000	20.42	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		136.00000	136,000	20.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		172.00000	171,000	20.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,413.00000	1,388,000	20.53	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,138.00000	1,142,000	25.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		579.00000	559,000	25.56	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,024.00000	1,000,000	21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		383.00000	383,000	21.60	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		732.00000	709,000	24.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		791.00000	792,000	24.11	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,213.00000	1,218,000	25.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		554.00000	535,000	25.86	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.60430	8.62730		24.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,280.00000	1,260,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		353.00000	356,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,249.00000	1,230,000	21.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		372.00000	376,000	21.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,310.00000	1,291,000	21.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		333.00000	337,000	21.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		494.00000	500,000	22.32	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,121.00000	1,104,000	22.32	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,192.00000	1,203,000	25.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		719.00000	707,000	25.59	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.68620	8.70930		24.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,285.00000	1,262,000	22.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		526.00000	526,000	22.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,262.00000	1,239,000	22.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		553.00000	553,000	22.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,308.00000	1,285,000	21.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		499.00000	499,000	21.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,248.00000	1,252,000	25.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		857.00000	838,000	25.30	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,218.00000	1,195,000	22.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		609.00000	609,000	22.61	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.43170	9.45490		25.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,025.00000	1,981,000	23.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,070.00000	1,049,000	23.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,005.00000	1,961,000	23.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,100.00000	1,079,000	23.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,042.00000	1,999,000	23.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,037.00000	1,017,000	23.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		763.00000	745,000	22.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,218.00000	2,177,000	22.21	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.52220	10.54540		26.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,717.00000	2,671,000	24.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,372.00000	1,349,000	24.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,698.00000	2,653,000	24.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,403.00000	1,381,000	24.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,736.00000	2,689,000	24.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,341.00000	1,317,000	24.60	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.22920	8.25450			23.04	255,105.20	31	403.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		125,703.00000	123,114,000	24.12	24.12	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		253.00000	194,000	24.12	24.12	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		120,742.00000	118,142,000	23.59	23.59	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		292.00000	222,000	23.59	23.59	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		130,669.00000	128,090,000	24.64	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		219.00000	170,000	24.64	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.33150	8.35560		23.46	83,315.00	10	432.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		91,695.00000	88,603,000	20.32	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		11,135.00000	10,453,000	20.32	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		88,047.00000	84,920,000	20.46	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		12,487.00000	11,770,000	20.46	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		95,443.00000	92,387,000	20.18	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		9,883.00000	9,237,000	20.18	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		37,744.00000	36,982,000	22.70	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		53,304.00000	50,132,000	22.70	0.00	0	80.00	
£ / R On	19/12/2011	Foreign Exchange Future			12.99050	13.01720		19.08	142,895.50	11	13,979.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,379.00000	1,353,000	21.39	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		12.00000	13,000	21.39	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,330.00000	1,304,000	21.07	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		13.00000	14,000	21.07	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,428.00000	1,402,000	21.71	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		11.00000	12,000	21.71	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		856.00000	831,000	18.48	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		39.00000	41,000	18.48	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,723.00000	1,697,000	23.64	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		6.00000	7,000	23.64	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,137.00000	1,112,000	20.04	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		20.00000	22,000	20.04	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,282.00000	1,256,000	20.81	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		15.00000	16,000	20.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,519.00000	2,492,000	28.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		2.00000	2,000	28.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,319.00000	2,293,000	27.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		2.00000	3,000	27.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.13920	13.16480		20.45	7,883,520.00	600	3,982.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,789.00000	1,765,000	19.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		74.00000	76,000	19.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,743.00000	1,719,000	19.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		78.00000	80,000	19.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,835.00000	1,811,000	19.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		70.00000	72,000	19.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,697.00000	1,674,000	19.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		82.00000	85,000	19.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,388.00000	1,366,000	18.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		123.00000	127,000	18.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,211.00000	2,186,000	21.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		46.00000	47,000	21.07	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,472.00000	1,449,000	18.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		107.00000	110,000	18.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,091.00000	1,070,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		226.00000	231,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,881.00000	1,858,000	19.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		66.00000	69,000	19.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,306.00000	2,281,000	21.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		41.00000	42,000	21.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,561.00000	1,538,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		96.00000	99,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,116.00000	2,092,000	20.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		51.00000	53,000	20.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,310.00000	1,288,000	18.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		145.00000	149,000	18.53	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.27640	13.30240		21.35	0.00	0	2,859.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,674.00000	1,657,000	19.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		222.00000	231,000	19.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,635.00000	1,618,000	19.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		233.00000	242,000	19.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,713.00000	1,695,000	19.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		211.00000	219,000	19.20	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10710	0.10730		17.35	0.00	0	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,730.00000	2,710,000	27.44	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	27.44	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,732.00000	1,711,000	23.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		2.00000	1,000	23.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,730.00000	3,710,000	22.15	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.15	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10880	0.10890		21.40	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,920.00000	1,905,000	20.20	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		30.00000	25,000	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,096.00000	1,070,000	21.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		206.00000	190,000	21.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,897.00000	2,886,000	24.22	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		7.00000	6,000	24.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.14050	11.14910		17.77	33,421.50	3	22,050.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,352.00000	1,343,000	19.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		3.00000	3,000	19.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,303.00000	1,294,000	19.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		4.00000	4,000	19.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,402.00000	1,393,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		3.00000	3,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,154.00000	1,145,000	18.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		5.00000	5,000	18.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,601.00000	1,592,000	21.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		2.00000	2,000	21.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,850.00000	1,841,000	22.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	22.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,750.00000	1,741,000	22.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		1.00000	1,000	22.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		85.00000	74,000	20.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		686.00000	684,000	20.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,204.00000	1,195,000	18.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		5.00000	5,000	18.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		111.00000	97,000	20.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		562.00000	557,000	20.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,651.00000	1,642,000	21.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		2.00000	2,000	21.58	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		320.00000	300,000	17.28	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		171.00000	160,000	17.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		912.00000	902,000	17.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		13.00000	12,000	17.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		101.00000	89,000	20.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		602.00000	599,000	20.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		818.00000	806,000	16.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		19.00000	16,000	16.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,105.00000	1,096,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		6.00000	6,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,551.00000	1,542,000	20.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		2.00000	2,000	20.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		225.00000	206,000	18.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		276.00000	266,000	18.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,008.00000	998,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		9.00000	8,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,056.00000	1,047,000	17.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		7.00000	7,000	17.91	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		16.00000	14,000	17.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		865.00000	854,000	17.14	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		348.00000	328,000	17.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		149.00000	138,000	17.12	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		817.00000	817,000	21.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		66.00000	57,000	21.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.29090	11.29800		19.84	0.00	0	9,994.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,288.00000	1,277,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		90.00000	86,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,245.00000	1,234,000	18.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		97.00000	93,000	18.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,331.00000	1,320,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		83.00000	79,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,262.00000	2,254,000	20.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		14.00000	13,000	20.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,164.00000	1,153,000	18.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		116.00000	112,000	18.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,553.00000	1,544,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		55.00000	53,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,311.00000	2,304,000	20.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		13.00000	13,000	20.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,463.00000	1,453,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		65.00000	62,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		903.00000	890,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		205.00000	199,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		802.00000	789,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		254.00000	248,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,125.00000	1,113,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		127.00000	122,000	18.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		614.00000	601,000	19.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		416.00000	410,000	19.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		450.00000	438,000	20.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		652.00000	647,000	20.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		716.00000	703,000	18.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		318.00000	312,000	18.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		372.00000	361,000	21.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		824.00000	820,000	21.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		689.00000	676,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		341.00000	335,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,784.00000	1,775,000	19.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		36.00000	34,000	19.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		525.00000	512,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		527.00000	521,000	19.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.42690	11.43450		20.15	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,274.00000	1,256,000	18.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		240.00000	229,000	18.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,239.00000	1,221,000	18.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		255.00000	244,000	18.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,309.00000	1,291,000	18.32	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		225.00000	214,000	18.32	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.56030	11.56770		20.33	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,264.00000	1,221,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		422.00000	386,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,270.00000	1,189,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		478.00000	404,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,296.00000	1,254,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		404.00000	369,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			409.53500	408.83100			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			415.57900	414.86700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			373.95800	373.31600			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			379.47700	378.82800			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.24150	8.28810		20.48	82,415.00	10	9,442.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,639.00000	1,592,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,589.00000	1,543,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	2,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,689.00000	1,642,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		802.00000	754,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		14.00000	13,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		996.00000	949,000	23.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		8.00000	8,000	23.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.25890	8.30330		20.34	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,112.00000	1,073,000	20.57	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		59.00000	64,000	20.57	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,069.00000	1,030,000	20.52	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		66.00000	71,000	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
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,155.00000	1,116,000	20.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		52.00000	57,000	20.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		984.00000	947,000	20.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		81.00000	88,000	20.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,381.00000	1,340,000	20.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		28.00000	31,000	20.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		714.00000	680,000	20.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		161.00000	171,000	20.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		943.00000	906,000	20.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		90.00000	97,000	20.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,335.00000	1,294,000	20.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		32.00000	35,000	20.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,110.00000	2,066,000	23.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	7,000	23.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		611.00000	581,000	20.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		208.00000	222,000	20.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.29060	8.33800		20.31	0.00	0	6,167.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		904.00000	869,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		216.00000	228,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		870.00000	835,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		232.00000	244,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		939.00000	903,000	19.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		201.00000	212,000	19.89	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.32940	8.37410		20.39	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		683.00000	658,000	20.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		545.00000	565,000	20.26	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		660.00000	635,000	20.32	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		572.00000	592,000	20.32	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		706.00000	681,000	20.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		518.00000	538,000	20.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.33650	9.35430		17.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,435.00000	2,420,000	16.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		381.00000	384,000	16.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,395.00000	2,379,000	16.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		391.00000	393,000	16.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,476.00000	2,460,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		372.00000	374,000	16.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.02300	8.05400		16.23	120,345.00	15	71.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		808.00000	777,000	18.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		4.00000	4,000	18.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		760.00000	729,000	17.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		6.00000	6,000	17.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		858.00000	827,000	18.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		4.00000	4,000	18.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		435.00000	401,000	15.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		31.00000	28,000	15.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,255.00000	1,224,000	21.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	21.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		479.00000	444,000	15.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		25.00000	21,000	15.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,205.00000	1,174,000	21.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	1,000	21.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		663.00000	632,000	17.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		9.00000	9,000	17.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,155.00000	1,124,000	21.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	1,000	21.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		616.00000	584,000	16.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		12.00000	11,000	16.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.10740	8.13680		16.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		683.00000	651,000	16.18	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		96.00000	94,000	16.18	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		645.00000	613,000	16.15	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		108.00000	106,000	16.15	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		722.00000	690,000	16.21	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		85.00000	83,000	16.21	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.15920	0.16170			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.16120	0.16760			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.11120	0.10640			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.45220	0.46970			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08500	0.08200			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.13230	0.12700			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.16730	0.16670			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.10450	0.10550			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.08700	0.08750			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.05420	0.05210			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.07520	0.07290			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.99410	9.00210		22.35	0.00	0	37.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		723.00000	714,000	20.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		21.00000	20,000	20.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		679.00000	669,000	20.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		27.00000	25,000	20.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		769.00000	760,000	20.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		17.00000	16,000	20.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		551.00000	540,000	20.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		49.00000	46,000	20.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		862.00000	854,000	20.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		10.00000	10,000	20.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,107.00000	1,098,000	22.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		5.00000	4,000	22.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		512.00000	500,000	20.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		60.00000	56,000	20.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		292.00000	278,000	21.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		190.00000	184,000	21.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		124.00000	112,000	25.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		522.00000	518,000	25.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		190.00000	176,000	23.35	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		338.00000	332,000	23.35	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		593.00000	582,000	20.17	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		41.00000	38,000	20.17	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		1,008.00000	1,000,000	21.11	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		6.00000	6,000	21.11	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,255.00000	1,247,000	23.35	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		3.00000	3,000	23.35	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		345.00000	332,000	21.38	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		143.00000	138,000	21.38	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,355.00000	1,346,000	24.25	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		3.00000	2,000	24.25	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		406.00000	393,000	20.89	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		104.00000	99,000	20.89	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		268.00000	253,000	22.11	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		216.00000	209,000	22.11	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Call		475.00000	462,000	20.40	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Put		73.00000	68,000	20.40	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Call		114.00000	102,000	25.34	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Put		562.00000	558,000	25.34	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Call		174.00000	161,000	23.68	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Put		372.00000	367,000	23.68	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future			9.12750	9.13380		23.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		755.00000	746,000	21.17	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		221.00000	219,000	21.17	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		724.00000	715,000	21.27	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		240.00000	238,000	21.27	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		787.00000	778,000	21.08	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		203.00000	201,000	21.08	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				375.15700	374.54400			0.00	0	156.00
GOVI On	02/02/2012	GOVI		369.00	Call		55,440.00000	61,570,000		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		55,340.00000	61,470,000		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		55,540.00000	61,670,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI				380.69400	380.07400			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		19,260.00000	13,060,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI	382.01	Put		19,360.00000	13,160,000		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		19,160.00000	12,960,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			164.01000	164.03700			0.00	0	505.00
IGOV	On	03/05/2012	Index Future			166.43000	166.45900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			446.69900	445.81000			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.55000	5.56000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.51000	5.52000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.48000	5.50000			0.00	0	2,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.48000	5.50000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.49000	5.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.50000	5.52000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.64000	5.67000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.86000	5.89000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.09000	6.12000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.31000	6.34000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.52000	6.55000			0.00	0	1,450.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future			6.25180	6.28000		15.94	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.26	Call		134.00000	110,000	16.05	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.26	Put		119.00000	123,000	16.05	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.27	Call		129.00000	106,000	16.11	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.27	Put		124.00000	129,000	16.11	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.25	Call		139.00000	115,000	15.98	0.00	0	0.00
NZ\$ / ROn		19/12/2011	Foreign Exchange Future	6.25	Put		114.00000	118,000	15.98	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.29950	6.32670		16.88	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		276.00000	253,000	16.88	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		233.00000	237,000	16.88	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Call		271.00000	248,000	16.88	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Put		238.00000	242,000	16.88	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Call		281.00000	258,000	16.88	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Put		228.00000	232,000	16.88	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.34030	6.36710		18.57	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		398.00000	377,000	18.53	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		331.00000	337,000	18.53	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		374.00000	354,000	18.57	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		357.00000	364,000	18.57	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		424.00000	402,000	18.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		307.00000	312,000	18.50	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			367.15000	366.35600			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.86700	6.89900		3.91	0.00	0	11,755.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,511.00000	5,623,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		7.00000	6,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,676.00000	5,788,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		5.00000	4,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,345.00000	5,457,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		8.00000	7,000	4.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.55	Call		420.00000	449,000	3.92	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,664.00000	1,579,000	3.92	0.00	0	65.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,311.00000	3,205,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		74.00000	81,000	3.82	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,215.00000	1,278,000	4.01	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		682.00000	631,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,504.00000	2,406,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		178.00000	193,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,925.00000	1,836,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		322.00000	346,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		537.00000	572,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,423.00000	1,344,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,552.00000	1,625,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		492.00000	452,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.94600	6.98200		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,293.00000	4,396,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		208.00000	193,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,431.00000	4,535,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		189.00000	174,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,155.00000	4,257,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		228.00000	212,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.02800	7.06900		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,597.00000	3,685,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		804.00000	767,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,703.00000	3,793,000	4.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Put		762.00000	727,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,491.00000	3,579,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		846.00000	809,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.11900	7.16300		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,826.00000	1,882,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,283.00000	2,216,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,894.00000	1,952,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,211.00000	2,146,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,759.00000	1,813,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,357.00000	2,288,000	4.42	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.51300	8.54500		15.29	0.00	0	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,793.00000	5,985,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,671.00000	1,565,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,100.00000	6,298,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,538.00000	1,438,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,492.00000	5,678,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,813.00000	1,701,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,544.00000	8,289,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		800.00000	843,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,616.00000	18,321,000	14.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	6.75	Call		45.00000	48,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,583.00000	6,351,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,352.00000	1,418,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,971.00000	34,269,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,745.00000	106,043,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.59200	8.62500		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,606.00000	6,784,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,257.00000	3,133,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,875.00000	7,058,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,090.00000	2,971,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,342.00000	6,516,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,431.00000	3,303,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.67200	8.70600		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,937.00000	6,090,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,544.00000	5,392,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,165.00000	6,323,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,328.00000	5,181,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,712.00000	5,861,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,766.00000	5,610,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.75200	8.78700		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,630.00000	6,782,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,956.00000	6,800,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,849.00000	7,004,000	14.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.80	Put		6,735.00000	6,582,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,415.00000	6,563,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,183.00000	7,023,000	14.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.96535	218.99000			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		990.00000	965,000		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		940.00000	915,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		1,040.00000	1,015,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			242.55708	243.02108			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		6,021.00000	5,557,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		5,971.00000	5,507,000		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		6,071.00000	5,607,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.42100	6.44900		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,690.00000	4,765,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,816.00000	4,891,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,564.00000	4,638,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	1,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.46800	6.49800		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,156.00000	3,221,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		138.00000	129,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,261.00000	3,326,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		125.00000	116,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,052.00000	3,116,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		152.00000	143,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.51600	6.55100		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,603.00000	2,660,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		513.00000	492,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,684.00000	2,741,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		485.00000	464,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,524.00000	2,580,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		543.00000	521,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.55900	6.59800		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,379.00000	1,415,000	3.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Put		1,576.00000	1,534,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,430.00000	1,467,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,526.00000	1,485,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,329.00000	1,364,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,626.00000	1,583,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			181.88856	181.60618			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,606.00000	4,889,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		4,556.00000	4,839,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		4,656.00000	4,939,000		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			7.53800	7.57000		6.92	0.00	0	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,333.00000	5,468,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		95.00000	84,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,534.00000	5,671,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		82.00000	72,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,132.00000	5,267,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		110.00000	98,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,260.00000	3,137,000	6.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	6.95	Call		369.00000	393,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,381.00000	2,273,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		668.00000	707,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		913.00000	963,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,927.00000	1,831,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,407.00000	2,503,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		683.00000	633,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.62700	7.66100		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,257.00000	5,375,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		606.00000	575,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,423.00000	5,542,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		565.00000	534,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,094.00000	5,209,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		651.00000	616,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.71900	7.75600		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,722.00000	4,822,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,652.00000	1,596,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,854.00000	4,956,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,582.00000	1,528,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,587.00000	4,686,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,720.00000	1,663,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.81700	7.85600		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,104.00000	3,178,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,531.00000	3,448,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,204.00000	3,279,000	8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Put		3,429.00000	3,347,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,005.00000	3,077,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,634.00000	3,549,000	8.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.84500	7.87700		9.37	0.00	0	3,268.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,894.00000	6,042,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		207.00000	187,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,114.00000	6,263,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		183.00000	164,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,676.00000	5,822,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		234.00000	211,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.93600	7.96900		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,004.00000	5,121,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,136.00000	1,086,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,177.00000	5,296,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,068.00000	1,019,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,834.00000	4,948,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,208.00000	1,155,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.03000	8.06600		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,523.00000	4,626,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,425.00000	2,351,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,669.00000	4,774,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,333.00000	2,261,000	10.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Call		4,380.00000	4,481,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,521.00000	2,445,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.12600	8.16400		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,594.00000	3,677,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,372.00000	4,276,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,709.00000	3,794,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,249.00000	4,155,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,481.00000	3,561,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,498.00000	4,399,000	9.89	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.23400	6.25600		2.00	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,119.00000	3,159,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,207.00000	3,247,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,032.00000	3,072,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.27800	6.30400		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,960.00000	1,997,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		72.00000	67,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,030.00000	2,068,000	2.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		64.00000	60,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,891.00000	1,927,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		81.00000	75,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.32300	6.35500		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,548.00000	1,579,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		333.00000	320,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,597.00000	1,628,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		315.00000	302,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,499.00000	1,530,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		351.00000	339,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.34500	6.38400		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		693.00000	711,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,133.00000	1,106,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		720.00000	738,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,102.00000	1,076,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		668.00000	685,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,165.00000	1,138,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.06300	8.09000		9.16	0.00	0	37,643.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,156.00000	5,286,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		229.00000	208,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,387.00000	5,520,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		199.00000	181,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,924.00000	5,052,000	9.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Put		259.00000	236,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,549.00000	4,415,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		292.00000	309,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,154.00000	3,036,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		651.00000	684,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,018.00000	1,066,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,373.00000	2,270,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,997.00000	3,097,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		736.00000	685,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.15400	8.18100		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,610.00000	4,703,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,577.00000	1,523,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,784.00000	4,879,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,490.00000	1,438,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,440.00000	4,530,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,669.00000	1,612,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.24800	8.27700		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,927.00000	5,017,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,471.00000	2,407,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,086.00000	5,177,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,375.00000	2,313,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,771.00000	4,859,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,571.00000	2,505,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.33800	8.36900		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,925.00000	3,998,000	11.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.25	Put		4,537.00000	4,451,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,051.00000	4,126,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,405.00000	4,321,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,800.00000	3,872,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,671.00000	4,584,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.10100	8.13200		9.42	0.00	0	17,761.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,253.00000	5,416,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		224.00000	201,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,502.00000	5,666,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		194.00000	172,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,006.00000	5,165,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		257.00000	230,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,521.00000	4,358,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		307.00000	330,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,268.00000	3,123,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		626.00000	668,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,013.00000	1,074,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,420.00000	2,294,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,158.00000	3,287,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		691.00000	634,000	9.67	0.00	0	2,880.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.18200	8.21500		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,626.00000	5,764,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,169.00000	1,113,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,825.00000	5,966,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,093.00000	1,041,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,425.00000	5,561,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,243.00000	1,186,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.26400	8.29900		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,108.00000	5,227,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,575.00000	2,493,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,278.00000	5,400,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,469.00000	2,391,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,940.00000	5,057,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,683.00000	2,600,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.34800	8.38400		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,804.00000	3,898,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,555.00000	4,448,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,940.00000	4,037,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,410.00000	4,306,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,671.00000	3,763,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,704.00000	4,595,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.90300	8.93500		20.86	0.00	0	2,584.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,024.00000	3,144,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,525.00000	2,397,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,223.00000	3,348,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,343.00000	2,221,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,833.00000	2,947,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,717.00000	2,583,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97200	9.00500		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,962.00000	4,084,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,000.00000	3,870,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,150.00000	4,276,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,808.00000	3,682,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,777.00000	3,895,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,198.00000	4,064,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04200	9.07500		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,659.00000	5,793,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,361.00000	4,246,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,846.00000	5,983,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,184.00000	4,072,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,474.00000	5,606,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,543.00000	4,426,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.11100	9.14500		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,184.00000	5,306,000	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Put		6,274.00000	6,143,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,358.00000	5,482,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,069.00000	5,940,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,010.00000	5,129,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,482.00000	6,347,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			137.00705	136.65072			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		5,651.00000	6,007,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		5,601.00000	5,957,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		5,701.00000	6,057,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.59246	114.65758			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,158.00000	4,092,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		4,108.00000	4,042,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,208.00000	4,142,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.82355	111.18218			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,682.00000	3,324,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,632.00000	3,274,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,732.00000	3,374,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.86600	8.89300		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,429.00000	3,531,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,590.00000	2,478,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,652.00000	3,758,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,425.00000	2,317,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,213.00000	3,311,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,764.00000	2,648,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.94000	8.96700		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,419.00000	5,535,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,257.00000	3,162,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,647.00000	5,766,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,112.00000	3,020,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		5,195.00000	5,308,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,409.00000	3,311,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.01300	9.04100		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,973.00000	6,089,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,391.00000	4,291,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,190.00000	6,309,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,236.00000	4,139,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,759.00000	5,872,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,551.00000	4,448,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.08900	9.11800		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,460.00000	5,565,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,361.00000	6,246,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,658.00000	5,765,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,175.00000	6,062,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,260.00000	5,362,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,547.00000	6,429,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,477.61000	16,512.03000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.29450	1.29950		23.68	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		2,000.00000	1,950,000	25.91	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		5.00000	5,000	25.91	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,506.00000	1,456,000	22.43	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		11.00000	11,000	22.43	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		2,498.00000	2,447,000	29.39	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		3.00000	2,000	29.39	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.31140	1.31620		23.27	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,393.00000	1,336,000	21.73	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		231.00000	222,000	21.73	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		1,063.00000	1,007,000	22.19	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		401.00000	393,000	22.19	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,779.00000	1,724,000	21.26	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		117.00000	110,000	21.26	0.00	0	0.00

Total for Derivatives : **425,121,054.30** **50,802** **1,308,285.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	9,200,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	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			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	57,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000		760,000,000,000.00		7,600,000	3,800,000.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			9,580,000,000.00	1,000,000	500,000.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	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
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	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
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	10,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			284,000,000,000.00	2,840,000	8,920,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	223,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	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
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
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
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		21,800,000,000,000.00		218,000,000	60,000,000.00
AIR01	On	15/03/2019			100.00000	100.00000		100,000,000,000.00		1,000,000	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		300,000,000,000.00		3,000,000	15,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	27,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			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
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	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
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01	On 31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP51	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012	Spot Bond			100.00000	100.00000		88,754,700,000,000.00	887,547,000	400,000,000.00	
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	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
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	53,000,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,500,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	20,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	8,500,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220	On	20/10/2016			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
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
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			190,000,000,000.00	1,900,000	73,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,221,873,900,000.00	52,218,739	153,800,739.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	16,961,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			22,200,000,000.00	222,000	54,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			23,143,500,000.00	2,502,000	305,130,400.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			11,740,000,000.00	1,174,000	70,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			45,608,500,000.00	5,810,000	95,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			35,325,000,000.00	4,710,000	173,645,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		150,000,000,000.00		1,500,000	500,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	56,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	3,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,105,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			480,000,000,000.00	4,800,000	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85 On	25/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		250,000,000,000.00		2,500,000	4,630,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16 On	23/09/2016	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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			191,800,000,000.00	1,918,000	36,290,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			170,000,000,000.00	1,700,000	99,700,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	17,000,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			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
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	9,960,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			360,000,000,000.00	3,600,000	900,000.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	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
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000				0.00	0	46,000,000.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	39,000.00
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			0.00	0	30,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			440,000,000,000.00	4,400,000	2,200,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			7,807,777,600,000.00	80,000,000	40,000,000.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			3,700,000,000,000.00	37,000,000	37,000,000.00
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			5,100,000,000,000.00	51,000,000	51,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	1,500,000.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	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
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	4,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		100,000,000,000.00		1,000,000	5,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		5,200,000,000,000.00		52,000,000	26,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		278,000,000,000.00		2,780,000	6,391,400.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,500,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	11,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	5,000,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			736,200,000,000.00	7,362,000	1,407,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	156,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	375,000,000.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	13,000,000.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		140,000,000,000.00		1,400,000	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		480,000,000,000.00		4,800,000	9,800,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	7,020,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	27,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A2f	On	15/12/2012			100.00000	100.00000		220,000,000,000.00	2,200,000	0	0.00
PR2A3f	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
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	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
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			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
PR2D1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.78000	6.81000		64,820,107,284,000.00	9,560,487,800	19,050,112,600.00	
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			8.44000	8.47000		33,712,415,280,000.00	3,994,362,000	9,202,566,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.46437	216.45258		116,635,331,843,400.00		538,820,000	852,333,513.00
R197	On	07/12/2023	Spot Bond			2.41000	2.39000		141,705,590,000.00		58,799,000	228,305,000.00
R201	On	21/12/2014	Spot Bond			6.36000	6.38500		3,064,616,880,000.00		481,858,000	1,901,842,000.00
R202	On	07/12/2033	Spot Bond			2.45000	2.46000		1,814,102,500,000.00		740,450,000	1,368,271,000.00
R203	On	15/09/2017	Spot Bond			7.45000	7.48000		30,836,506,967,400.00		4,139,128,452	5,885,601,452.00
R204	On	21/12/2018	Spot Bond			7.76000	7.79000		16,294,603,200,000.00		2,099,820,000	4,738,959,368.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.17000	6.19000		26,104,714,700,000.00		4,230,910,000	5,265,943,000.00
R207	On	15/01/2020	Spot Bond			7.98000	8.00500		33,538,855,518,000.00		4,202,864,100	8,493,364,000.00
R208	On	31/03/2021	Spot Bond			8.02500	8.05500		21,207,250,200,000.00		2,642,648,000	5,876,465,000.00
R209	On	31/03/2036	Spot Bond			8.84000	8.87000		14,126,031,320,960.00		1,597,967,344	7,798,407,000.00
R210	On	31/03/2028	Spot Bond			2.46000	2.48000		2,173,164,000,000.00		883,400,000	829,000,000.00
R211	On	31/01/2017	Spot Bond			1.25000	1.24000		20,000,000,000.00		16,000,000	551,160,000.00
R212	On	31/01/2022	Spot Bond			2.31000	2.37500		1,709,400,000,000.00		740,000,000	761,939,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.79500	8.82000			4,543,672,900,000.00	516,620,000	835,190,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,267,672,000,000.00	1,733,488,000	4,646,194,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	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
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	15,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			2,298,000,000,000.00	22,980,000	15,490,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		358,000,000,000.00		3,580,000	3,790,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	31,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
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
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000		38,300,000,000,000.00		383,000,000	169,000,000.00
SYN877	On	14/12/2011			100.00000	100.00000		19,000,000,000,000.00		190,000,000	95,000,000.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	1,000,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS86	On	30/11/2011			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
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			570,000,000,000.00	5,700,000	1,008,900,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,142,200,000,000.00	11,422,000	249,072,100.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			544,000,000,000.00	5,440,000	234,360,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			1,214,000,000,000.00	12,140,000	182,570,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	27,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	14,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		246,200,000,000.00		2,462,000	50,231,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	132,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	109,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : **602,344,498,683,760.00 40,396,830,435 85,527,825,272.00**

Grand Total: **602,344,923,804,814.00 10,396,881,237 85,529,133,557.00**
