

Daily MTM Report

Daily summary for: 23/11/2011

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			8.53010	8.44060		24.13	169,748,990.00	19,900	238,925.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,093.00000	1,182,000	24.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		2.00000	2,000	24.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		1,044.00000	1,133,000	24.21	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		3.00000	3,000	24.21	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,143.00000	1,232,000	25.35	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		2.00000	2,000	25.35	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	1,000	30.85	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,691.00000	1,781,000	30.85	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		45.00000	29,000	21.06	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		486.00000	559,000	21.06	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	1,000	28.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,442.00000	1,531,000	28.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		2.00000	2,000	25.92	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,193.00000	1,282,000	25.92	2,103,762.00	1,641	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,291.00000	2,380,000	32.95	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	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	32.95	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		3.00000	3,000	23.06	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		944.00000	1,033,000	23.06	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,991.00000	2,080,000	31.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		2,041.00000	2,130,000	32.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,191.00000	2,280,000	32.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		446.00000	517,000	21.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		55.00000	37,000	21.11	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,491.00000	2,580,000	33.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		994.00000	1,083,000	23.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		3.00000	3,000	23.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,741.00000	1,830,000	31.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	31.02	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,641.00000	1,731,000	30.67	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		569.00000	648,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		28.00000	18,000	20.96	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		750.00000	836,000	20.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		9.00000	6,000	20.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,591.00000	1,681,000	30.49	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	1,000	30.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		2,141.00000	2,230,000	32.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,091.00000	2,180,000	32.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,441.00000	2,530,000	33.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		658.00000	740,000	20.87	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		17.00000	10,000	20.87	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		846.00000	934,000	21.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		5.00000	4,000	21.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,841.00000	1,930,000	31.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	31.37	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,591.00000	2,680,000	33.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		613.00000	694,000	20.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		22.00000	14,000	20.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	2,000	26.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,242.00000	1,332,000	26.49	1,246,752.00	936	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,891.00000	1,980,000	31.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	31.55	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		261.00000	307,000	22.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		170.00000	127,000	22.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		344.00000	402,000	21.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		103.00000	72,000	21.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,341.00000	2,430,000	33.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,292.00000	1,381,000	27.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,541.00000	1,631,000	29.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,342.00000	1,431,000	27.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	27.64	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,791.00000	1,880,000	31.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,241.00000	2,330,000	32.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	32.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		286.00000	337,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		145.00000	107,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,941.00000	2,030,000	31.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,492.00000	1,581,000	29.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	1,000	29.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		798.00000	885,000	21.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		7.00000	5,000	21.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		237.00000	280,000	23.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		196.00000	150,000	23.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		314.00000	369,000	22.14	295,200.00	800	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		123.00000	89,000	22.14	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		704.00000	788,000	20.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		13.00000	8,000	20.82	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		1,392.00000	1,481,000	28.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		410.00000	476,000	21.15	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		69.00000	46,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,391.00000	2,480,000	33.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		527.00000	603,000	21.01	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		36.00000	23,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		895.00000	984,000	22.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		4.00000	4,000	22.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		376.00000	438,000	21.48	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		85.00000	58,000	21.48	46,400.00	800	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		123.00000	144,000	25.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		432.00000	364,000	25.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		471.00000	401,000	26.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		112.00000	131,000	26.26	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		4.00000	4,000	41.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,513.00000	2,424,000	41.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,459.00000	3,370,000	41.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		357.00000	293,000	24.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		148.00000	173,000	24.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		255.00000	201,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		196.00000	231,000	23.80	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.63660	8.54480		24.17	76,235,268.20	8,827	46,560.00

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		1,525.00000	1,615,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		16.00000	14,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,478.00000	1,567,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		19.00000	16,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,573.00000	1,663,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		14.00000	12,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,560.00000	1,650,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		15.00000	13,000	20.61	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,418.00000	1,507,000	20.63	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		23.00000	20,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,326.00000	1,414,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		31.00000	27,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,753.00000	1,845,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		8.00000	8,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,372.00000	1,460,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		27.00000	23,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,803.00000	1,894,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		8.00000	7,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,063.00000	1,146,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		68.00000	59,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		763.00000	831,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		168.00000	144,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,192.00000	1,277,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		47.00000	40,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		566.00000	619,000	22.48	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		321.00000	282,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,852.00000	1,944,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		7.00000	7,000	22.06	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		543.00000	594,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		348.00000	307,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,704.00000	1,795,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		9.00000	8,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		731.00000	797,000	21.37	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		186.00000	160,000	21.37	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,465.00000	1,554,000	20.62	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		20.00000	17,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,902.00000	1,994,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		7.00000	7,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,148.00000	1,233,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		53.00000	46,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		616.00000	672,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		271.00000	235,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		831.00000	902,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		136.00000	115,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,512.00000	1,602,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		17.00000	15,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,951.00000	2,043,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		6.00000	6,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		866.00000	939,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		121.00000	102,000	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		700.00000	764,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		205.00000	177,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		796.00000	866,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		151.00000	129,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		642.00000	702,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		247.00000	215,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,236.00000	1,322,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		41.00000	35,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,281.00000	1,368,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		36.00000	31,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,655.00000	1,746,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		10.00000	9,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		940.00000	1,019,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		95.00000	82,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		670.00000	732,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		225.00000	195,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,105.00000	1,189,000	20.68	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		60.00000	52,000	20.68	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,150.00000	2,242,000	24.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		5.00000	5,000	24.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,399.00000	2,491,000	26.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	4,000	26.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		1,021.00000	1,103,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		76.00000	66,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		591.00000	645,000	22.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		296.00000	258,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,349.00000	2,441,000	25.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	4,000	25.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,607.00000	1,698,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		12.00000	11,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		902.00000	979,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		107.00000	92,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		521.00000	570,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		376.00000	333,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,100.00000	2,192,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		5.00000	5,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		980.00000	1,061,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		85.00000	74,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		2,001.00000	2,093,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		6.00000	6,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		2,051.00000	2,142,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		6.00000	5,000	23.53	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,200.00000	2,292,000	24.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		5.00000	5,000	24.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,449.00000	2,540,000	26.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		4.00000	3,000	26.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		500.00000	547,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		405.00000	360,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		480.00000	525,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		435.00000	388,000	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		374.00000	411,000	24.80	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		629.00000	574,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		773.00000	712,000	25.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		318.00000	349,000	25.65	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	484,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		0.00000	447,000	23.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.73190	8.63940		24.11	51,395,963.40	5,886	21,846.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,466.00000	1,549,000	20.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		77.00000	67,000	20.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,423.00000	1,506,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		84.00000	74,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,508.00000	1,592,000	20.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		69.00000	60,000	20.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		858.00000	918,000	21.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		319.00000	286,000	21.51	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		29.00000	26,000	20.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,918.00000	2,008,000	20.94	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		674.00000	720,000	23.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		535.00000	488,000	23.05	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.82760	8.72910		24.12	0.00	0	1,979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,631.00000	1,718,000	19.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		102.00000	90,000	19.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,590.00000	1,677,000	19.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		111.00000	99,000	19.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,672.00000	1,760,000	19.71	0.00	0	16,000.00

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	7.15	Put		93.00000	82,000	19.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		121.00000	108,000	19.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,550.00000	1,636,000	19.93	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,004.00000	948,000	24.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		633.00000	676,000	24.94	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,127.00000	1,197,000	20.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		298.00000	269,000	20.83	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		802.00000	852,000	23.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		673.00000	624,000	23.34	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,076.00000	1,018,000	25.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		605.00000	646,000	25.21	969,000.00	1,500	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		0.00000	752,000	24.12	1,128,000.00	1,500	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		0.00000	780,000	24.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.91550	8.81530		24.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,391.00000	1,469,000	20.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		276.00000	254,000	20.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,359.00000	1,436,000	20.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		294.00000	271,000	20.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,423.00000	1,502,000	20.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		258.00000	237,000	20.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		399.00000	366,000	21.20	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,214.00000	1,281,000	21.20	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,066.00000	1,013,000	24.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		781.00000	828,000	24.86	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.99630	8.89710		24.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,380.00000	1,449,000	21.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		433.00000	403,000	21.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,353.00000	1,421,000	21.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		456.00000	425,000	21.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,408.00000	1,478,000	21.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		411.00000	382,000	21.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,127.00000	1,076,000	24.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		924.00000	972,000	24.76	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,305.00000	1,366,000	21.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		508.00000	470,000	21.61	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.73690	9.64580		25.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,107.00000	2,158,000	23.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		961.00000	921,000	23.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,089.00000	2,139,000	23.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		993.00000	952,000	23.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,125.00000	2,177,000	22.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		929.00000	890,000	22.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		667.00000	634,000	21.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,313.00000	2,371,000	21.64	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.82740	10.73630		26.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,807.00000	2,866,000	24.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,271.00000	1,239,000	24.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,788.00000	2,847,000	24.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,302.00000	1,270,000	24.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,827.00000	2,886,000	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,241.00000	1,209,000	24.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.53010	8.44060		24.13	400,914.70	47	356.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Call		144,170.00000	153,104,000	28.78	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Put		110.00000	94,000	28.78	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		139,183.00000	148,116,000	28.21	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		123.00000	106,000	28.21	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		149,157.00000	158,094,000	29.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		97.00000	84,000	29.35	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.63660	8.54480		24.17	0.00	0	432.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		106,268.00000	114,555,000	20.69	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		6,788.00000	5,895,000	20.69	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		102,100.00000	110,284,000	20.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		7,620.00000	6,624,000	20.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		110,507.00000	118,889,000	20.68	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		6,027.00000	5,229,000	20.68	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		27,099.00000	23,546,000	22.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		61,579.00000	67,206,000	22.00	0.00	0	80.00
£ / R	On	19/12/2011	Foreign Exchange Future			13.27430	13.19140		18.59	597,343.50	45	13,984.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		1,547.00000	1,629,000	22.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		6.00000	5,000	22.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		1,498.00000	1,579,000	22.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		7.00000	5,000	22.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1,597.00000	1,678,000	22.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		6.00000	4,000	22.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		1,008.00000	1,090,000	19.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		17.00000	16,000	19.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		1,893.00000	1,976,000	23.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		2.00000	2,000	23.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1,301.00000	1,384,000	22.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		10.00000	10,000	22.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,449.00000	1,530,000	22.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		8.00000	6,000	22.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,692.00000	2,774,000	25.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		1.00000	0,000	25.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,492.00000	2,574,000	25.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		1.00000	0,000	25.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.42730	13.34030		20.61	4,028,190.00	300	5,912.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,948.00000	2,025,000	19.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		58.00000	48,000	19.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,901.00000	1,978,000	19.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		61.00000	51,000	19.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,995.00000	2,073,000	19.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		55.00000	46,000	19.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,854.00000	1,930,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		64.00000	53,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,532.00000	1,600,000	17.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		92.00000	73,000	17.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,377.00000	2,460,000	21.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		37.00000	33,000	21.64	0.00	0	768.00

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	11.80	Call		1,623.00000	1,694,000	18.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		83.00000	67,000	18.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,210.00000	1,264,000	17.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		170.00000	137,000	17.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		2,043.00000	2,121,000	20.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		53.00000	44,000	20.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,473.00000	2,557,000	22.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		33.00000	30,000	22.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,715.00000	1,788,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		75.00000	61,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,281.00000	2,363,000	21.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		41.00000	36,000	21.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,442.00000	1,507,000	17.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		102.00000	80,000	17.47	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.56340	13.47510		21.46	67,817.00	5	2,854.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,812.00000	1,878,000	18.84	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		187.00000	165,000	18.84	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,771.00000	1,837,000	18.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		196.00000	174,000	18.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,853.00000	1,920,000	18.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		178.00000	157,000	18.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.11040	0.10960		19.97	0.00	0	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,960.00000	3,040,000	29.32	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,961.00000	2,041,000	27.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	27.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,960.00000	4,040,000	22.28	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.28	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11210	0.11130		21.52	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		2,143.00000	2,223,000	20.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		13.00000	13,000	20.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,263.00000	1,331,000	21.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		133.00000	121,000	21.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		3,135.00000	3,215,000	26.13	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	5,000	26.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.41720	11.41110		17.21	18,267,520.00	1,600	21,742.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,612.00000	1,618,000	22.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		1.00000	1,000	22.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,562.00000	1,568,000	21.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		1.00000	1,000	21.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,662.00000	1,668,000	22.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		1.00000	1,000	22.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,413.00000	1,419,000	21.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		2.00000	2,000	21.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,862.00000	1,868,000	23.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		1.00000	1,000	23.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		2,111.00000	2,117,000	24.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		2,011.00000	2,017,000	24.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		108.00000	105,000	19.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		447.00000	438,000	19.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,463.00000	1,469,000	21.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		2.00000	2,000	21.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		147.00000	144,000	18.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		336.00000	327,000	18.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,911.00000	1,918,000	23.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	1,000	23.61	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		467.00000	469,000	16.16	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		56.00000	52,000	16.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		1,165.00000	1,172,000	19.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		4.00000	5,000	19.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		133.00000	130,000	18.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		372.00000	363,000	18.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		1,067.00000	1,073,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		6.00000	6,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,363.00000	1,370,000	20.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		2.00000	3,000	20.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,812.00000	1,818,000	23.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		1.00000	1,000	23.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		328.00000	328,000	16.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		117.00000	111,000	16.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,264.00000	1,270,000	20.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		3.00000	3,000	20.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,314.00000	1,320,000	20.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		3.00000	3,000	20.70	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		5.00000	5,000	19.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		1,116.00000	1,122,000	19.62	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		506.00000	509,000	16.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		45.00000	42,000	16.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		568.00000	560,000	19.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		79.00000	77,000	19.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.57500	11.56610		19.48	34,725.00	3	11,017.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,518.00000	1,530,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		52.00000	55,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,472.00000	1,485,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		56.00000	60,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,564.00000	1,576,000	18.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		48.00000	51,000	18.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,526.00000	2,535,000	21.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		10.00000	10,000	21.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,382.00000	1,395,000	18.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		66.00000	70,000	18.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,798.00000	1,809,000	19.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		32.00000	34,000	19.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,575.00000	2,585,000	21.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		9.00000	10,000	21.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,704.00000	1,715,000	19.28	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	9.90	Put		38.00000	40,000	19.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		1,085.00000	1,100,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		119.00000	125,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		970.00000	984,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		154.00000	159,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,337.00000	1,350,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		71.00000	75,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		734.00000	749,000	18.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		268.00000	274,000	18.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		529.00000	543,000	19.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		463.00000	468,000	19.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		861.00000	876,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		195.00000	201,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		432.00000	445,000	20.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		616.00000	620,000	20.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		826.00000	841,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		210.00000	216,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		2,037.00000	2,047,000	20.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		21.00000	22,000	20.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		625.00000	639,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		359.00000	364,000	18.95	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.71320	11.70400		20.12	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,470.00000	1,485,000	18.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		166.00000	172,000	18.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,429.00000	1,445,000	18.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		175.00000	182,000	18.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,511.00000	1,526,000	18.69	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		157.00000	163,000	18.69	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.85200	11.83540		20.45	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,418.00000	1,429,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		308.00000	303,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,383.00000	1,394,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		323.00000	318,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,453.00000	1,465,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		293.00000	289,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			404.63100	405.73000			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			410.61300	411.70300			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			369.46000	370.62200			0.00	0	1,042.00
ALBI	On	03/05/2012	Index Future			374.92200	376.07800			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.26260	8.30160		19.80	3,305,040.00	400	9,642.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,652.00000	1,613,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,602.00000	1,563,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,702.00000	1,663,000	31.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	31.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		808.00000	770,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		6.00000	7,000	21.00	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	19/12/2011	Foreign Exchange Future	7.30	Call		1,005.00000	966,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		3.00000	3,000	23.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.28170	8.31840		19.91	3,519,722.50	425	22,681.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,119.00000	1,085,000	20.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		51.00000	53,000	20.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,075.00000	1,041,000	20.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		57.00000	59,000	20.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,163.00000	1,129,000	20.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		45.00000	47,000	20.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		989.00000	955,000	19.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		71.00000	73,000	19.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,393.00000	1,358,000	20.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		25.00000	26,000	20.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		713.00000	683,000	19.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		145.00000	151,000	19.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		946.00000	914,000	19.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		78.00000	82,000	19.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,346.00000	1,311,000	20.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		28.00000	29,000	20.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,124.00000	2,087,000	23.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	5,000	23.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		608.00000	581,000	19.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		190.00000	199,000	19.62	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.31690	8.35160		20.09	0.00	0	6,398.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		906.00000	878,000	19.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		204.00000	211,000	19.65	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		871.00000	844,000	19.65	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		219.00000	227,000	19.65	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		941.00000	913,000	19.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		189.00000	196,000	19.64	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.35470	8.38420		20.32	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		682.00000	665,000	20.19	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		534.00000	547,000	20.19	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		659.00000	642,000	20.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		561.00000	574,000	20.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		706.00000	688,000	20.14	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		508.00000	520,000	20.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.35100	9.38900		17.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,466.00000	2,434,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		377.00000	383,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,425.00000	2,394,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		386.00000	393,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,507.00000	2,475,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		368.00000	374,000	17.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.16280	8.13580		16.23	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		888.00000	915,000	20.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		2.00000	2,000	20.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		839.00000	866,000	20.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		3.00000	3,000	20.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		938.00000	965,000	20.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		2.00000	2,000	20.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		499.00000	524,000	16.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		13.00000	11,000	16.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,336.00000	1,363,000	23.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	23.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		546.00000	572,000	17.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		10.00000	9,000	17.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,286.00000	1,313,000	22.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	22.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		740.00000	767,000	19.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		4.00000	4,000	19.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,236.00000	1,263,000	22.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	22.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		691.00000	718,000	18.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		5.00000	5,000	18.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.24960	8.22080		17.54	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		744.00000	771,000	16.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		73.00000	71,000	16.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		704.00000	731,000	16.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		83.00000	81,000	16.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		785.00000	812,000	16.86	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		64.00000	62,000	16.86	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.22700	0.21070			0.00	0	12,659.00

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			0.26920	0.22860			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.03150	0.04610			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.59290	0.54760			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.02080	0.03890			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.04060	0.06050			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.26080	0.23040			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.15100	0.13800			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11860	0.11080			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01720	0.02460			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.03630	0.04460			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.27690	9.24290		22.05	5,566,140.00	600	1,067.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		949.00000	983,000	22.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		6.00000	6,000	22.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		900.00000	934,000	21.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		7.00000	7,000	21.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		998.00000	1,032,000	22.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		5.00000	5,000	22.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		758.00000	790,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		15.00000	13,000	21.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,097.00000	1,130,000	23.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		4.00000	3,000	23.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,345.00000	1,378,000	24.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		2.00000	1,000	24.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		712.00000	743,000	21.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		19.00000	16,000	21.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		420.00000	441,000	20.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		77.00000	64,000	20.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		169.00000	174,000	23.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		326.00000	297,000	23.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		270.00000	281,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		177.00000	154,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		805.00000	838,000	21.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		12.00000	11,000	21.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,245.00000	1,279,000	24.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		2.00000	2,000	24.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,494.00000	1,528,000	25.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		1.00000	1,000	25.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		493.00000	518,000	19.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		50.00000	41,000	19.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,594.00000	1,628,000	26.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	26.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		578.00000	605,000	20.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		35.00000	28,000	20.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		386.00000	405,000	20.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		93.00000	78,000	20.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		666.00000	697,000	20.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		23.00000	20,000	20.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		154.00000	158,000	23.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		361.00000	331,000	23.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		246.00000	255,000	21.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		203.00000	178,000	21.81	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.41210	9.37660		23.32	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		925.00000	951,000	21.06	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		148.00000	139,000	21.06	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		889.00000	915,000	21.14	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		162.00000	153,000	21.14	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		961.00000	988,000	20.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		134.00000	126,000	20.97	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				370.88800	372.03700			0.00	0	156.00
GOVI On	02/02/2012	GOVI		369.00	Call		30,370.00000	18,880,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.01	Call		30,270.00000	18,780,000		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		30,470.00000	18,980,000		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			376.37100	377.51400			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		44,860.00000	56,290,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		44,960.00000	56,390,000		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		44,760.00000	56,190,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			163.88400	163.95700			0.00	0	505.00
IGOV	On	03/05/2012	Index Future			166.30700	166.37100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			446.60800	446.69900			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.56000	5.55000			0.00	0	101.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.56000	5.53000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.57000	5.54000			0.00	1,100	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.60000	5.55000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.63000	5.56000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.66000	5.59000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.82000	5.75000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.04000	5.99000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.31000	6.28000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.61000	6.55000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.89000	6.80000			0.00	1,100	2,100.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future			6.30510	6.29790		16.80	0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future	6.26	Call		131.00000	134,000	16.83	0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future	6.26	Put		98.00000	94,000	16.83	0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future	6.27	Call		126.00000	128,000	16.82	0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future	6.27	Put		103.00000	98,000	16.82	0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		137.00000	139,000	16.84	0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		94.00000	89,000	16.84	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.35220	6.34510		17.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		276.00000	281,000	17.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		215.00000	213,000	17.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		271.00000	276,000	17.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		220.00000	218,000	17.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		281.00000	286,000	17.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		210.00000	208,000	17.18	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.39310	6.38540		18.84	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		401.00000	407,000	18.78	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		316.00000	314,000	18.78	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		377.00000	383,000	18.81	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		342.00000	340,000	18.81	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		427.00000	433,000	18.75	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		292.00000	290,000	18.75	0.00	0	0.00	
OTH1 On	02/02/2012	Index Future			361.50100	362.73200			0.00	0	0.00	
PULA / lOn	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00	
PULA / lOn	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00	
PULA / lOn	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000		0.00	0	0.00	
PULA / lOn	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000		0.00	0	0.00	
PULA / lOn	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00	

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			7.08600	6.99300		3.91	11,414,757.90	91	12,348.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,180.00000	4,855,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		8.00000	11,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,345.00000	5,020,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		7.00000	9,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,014.00000	4,691,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		9.00000	14,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		306.00000	231,000	3.92	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,882.00000	2,135,000	3.92	138,775.00	65	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,615.00000	3,926,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		45.00000	29,000	3.82	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		996.00000	823,000	4.01	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		795.00000	950,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,776.00000	3,069,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		118.00000	83,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		2,164.00000	2,431,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		228.00000	168,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		403.00000	310,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,621.00000	1,856,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,306.00000	1,103,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		578.00000	703,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.18400	7.08600		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,983.00000	3,706,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		240.00000	284,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,119.00000	3,839,000	4.32	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	03/05/2012	Bond Future	8.30	Put		219.00000	260,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,848.00000	3,575,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		263.00000	311,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.28300	7.18100		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,336.00000	3,118,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		883.00000	974,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,440.00000	3,218,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		840.00000	927,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,234.00000	3,020,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		929.00000	1,024,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.39900	7.29400		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,643.00000	1,514,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,466.00000	2,630,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,708.00000	1,575,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,391.00000	2,550,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,580.00000	1,454,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,544.00000	2,711,000	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			8.74400	8.68600		15.29	0.00	0	24,353.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,813.00000	4,454,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,992.00000	2,162,000	15.75	0.00	0	100.00

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	9.05	Call		5,097.00000	4,728,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,836.00000	1,996,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,535.00000	4,187,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,156.00000	2,337,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,570.00000	10,020,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		525.00000	446,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,892.00000	20,416,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		21.00000	16,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,477.00000	7,880,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		945.00000	820,000	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		32,670.00000	32,141,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,445.00000	103,916,000	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			8.83100	8.77100		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,732.00000	5,407,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,704.00000	3,915,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,983.00000	5,650,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,519.00000	3,722,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,486.00000	5,169,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,896.00000	4,116,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.91700	8.85800		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,184.00000	4,920,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,140.00000	6,394,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,396.00000	5,125,000	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	02/08/2012	Bond Future	8.80	Put		5,908.00000	6,154,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,976.00000	4,718,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,379.00000	6,638,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			9.00500	8.94600		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,883.00000	5,629,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,593.00000	7,846,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,088.00000	5,828,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,358.00000	7,605,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,682.00000	5,433,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,834.00000	8,092,000	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			218.85643	218.91921			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		919.00000	856,000		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		869.00000	806,000		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		969.00000	906,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future			243.19658	242.53826			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,538.00000	6,197,000		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		5,488.00000	6,147,000		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		5,588.00000	6,247,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.59000	6.52800		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,479.00000	4,313,000	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		4,605.00000	4,440,000	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		4,352.00000	4,187,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.65400	6.58800		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,954.00000	2,812,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		157.00000	176,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,058.00000	2,914,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		142.00000	160,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,852.00000	2,712,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		173.00000	194,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.71500	6.65000		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,431.00000	2,325,000	3.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.50	Put		561.00000	600,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,509.00000	2,402,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		531.00000	568,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,354.00000	2,250,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		593.00000	634,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.78300	6.71700		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,256.00000	1,194,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,691.00000	1,761,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,304.00000	1,241,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,639.00000	1,707,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,208.00000	1,148,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,744.00000	1,816,000	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			181.86058	181.87505			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,875.00000	4,861,000		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		4,825.00000	4,811,000		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		4,925.00000	4,911,000		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			7.75700	7.69300		6.92	0.00	0	1,867.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.75	Call		4,794.00000	4,524,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		118.00000	139,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,992.00000	4,719,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		102.00000	120,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,597.00000	4,330,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		136.00000	160,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,695.00000	3,941,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		243.00000	198,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,748.00000	2,964,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		473.00000	398,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		672.00000	576,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		2,248.00000	2,443,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		1,989.00000	1,798,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		827.00000	927,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.85800	7.79200		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,777.00000	4,549,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		700.00000	759,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,937.00000	4,706,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		653.00000	709,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,619.00000	4,394,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		750.00000	812,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.96000	7.89300		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,316.00000	4,132,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,820.00000	1,915,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,443.00000	4,256,000	8.42	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	02/08/2012	Bond Future	8.55	Put		1,745.00000	1,837,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,187.00000	4,005,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,894.00000	1,991,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			8.07300	8.00600		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,792.00000	2,665,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,818.00000	3,958,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,886.00000	2,756,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,711.00000	3,848,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,699.00000	2,574,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,927.00000	4,069,000	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			8.05700	7.99900		9.37	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,295.00000	5,024,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		246.00000	277,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,511.00000	5,236,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		218.00000	245,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,082.00000	4,814,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		278.00000	311,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.15800	8.09800		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,502.00000	4,286,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,286.00000	1,372,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,668.00000	4,448,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,211.00000	1,292,000	9.60	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	03/05/2012	Bond Future	8.70	Call		4,340.00000	4,128,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,366.00000	1,456,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.26100	8.20100		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,096.00000	3,922,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,656.00000	2,773,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,235.00000	4,057,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,557.00000	2,670,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,960.00000	3,788,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,759.00000	2,878,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.36800	8.30800		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,244.00000	3,111,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,700.00000	4,847,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,353.00000	3,217,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,571.00000	4,715,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,138.00000	3,007,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,833.00000	4,982,000	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			6.39100	6.33900		2.00	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,968.00000	2,873,000	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		3,055.00000	2,961,000	2.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	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		2,880.00000	2,786,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	1,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.45900	6.40300		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,815.00000	1,736,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		85.00000	95,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,884.00000	1,804,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		76.00000	85,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,747.00000	1,669,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		95.00000	106,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.52300	6.46900		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,429.00000	1,376,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		370.00000	391,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,477.00000	1,423,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		351.00000	370,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,382.00000	1,330,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		390.00000	412,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.58900	6.53500		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		616.00000	591,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,228.00000	1,264,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		641.00000	615,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,195.00000	1,231,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		593.00000	568,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,262.00000	1,299,000	2.21	0.00	0	0.00
R206	On	15/01/2014	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
R207	On	02/02/2012	Bond Future			8.27500	8.23700		9.16	160,015,164.12	1,692	35,946.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,412.00000	4,227,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		303.00000	329,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,635.00000	4,447,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		265.00000	287,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,190.00000	4,008,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		344.00000	372,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		5,243.00000	5,430,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		167.00000	144,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,739.00000	3,902,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		417.00000	370,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		696.00000	627,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,870.00000	3,011,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,387.00000	2,242,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		945.00000	1,010,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.37500	8.33600		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,019.00000	3,878,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,825.00000	1,893,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,182.00000	4,038,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,727.00000	1,792,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,859.00000	3,722,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,926.00000	1,999,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.47500	8.43800		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,379.00000	4,259,000	11.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.75	Put		2,768.00000	2,841,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,528.00000	4,406,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,662.00000	2,733,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,232.00000	4,114,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,877.00000	2,952,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.57700	8.54000		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,475.00000	3,382,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,958.00000	5,053,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,592.00000	3,498,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,818.00000	4,911,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,358.00000	3,268,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		5,100.00000	5,197,000	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			8.30700	8.27900		9.42	237,376,309.05	2,565	14,870.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,457.00000	4,309,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		306.00000	323,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,695.00000	4,545,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		265.00000	281,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,220.00000	4,074,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		349.00000	368,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		5,264.00000	5,410,000	9.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.45	Call		172.00000	152,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,908.00000	4,037,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		389.00000	352,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		676.00000	621,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,960.00000	3,071,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,496.00000	2,377,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		906.00000	953,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.39600	8.36800		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,941.00000	4,820,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,375.00000	1,416,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,130.00000	5,006,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,290.00000	1,327,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,752.00000	4,632,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,462.00000	1,503,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.48400	8.45800		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,523.00000	4,430,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,893.00000	2,947,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,683.00000	4,589,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,778.00000	2,831,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,365.00000	4,274,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,012.00000	3,067,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.57700	8.55200		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,332.00000	3,263,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		5,013.00000	5,082,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,458.00000	3,388,000	11.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.30	Put		4,858.00000	4,926,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,209.00000	3,142,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		5,173.00000	5,243,000	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
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.12400	9.09600		20.86	0.00	0	2,594.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,307.00000	2,190,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,034.00000	3,127,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,478.00000	2,357,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,825.00000	2,914,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,143.00000	2,031,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,254.00000	3,352,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.19900	9.17100		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,279.00000	3,170,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,565.00000	4,663,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,448.00000	3,336,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,354.00000	4,449,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,113.00000	3,007,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,782.00000	4,883,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.27300	9.24600		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,907.00000	4,793,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.25	Put		4,878.00000	4,961,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,080.00000	4,963,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,687.00000	4,767,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,738.00000	4,626,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		5,076.00000	5,161,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.34900	9.32200		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,509.00000	4,410,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,894.00000	6,990,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,669.00000	4,568,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,676.00000	6,769,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,349.00000	4,252,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		7,116.00000	7,214,000	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			137.34908	136.99703			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		5,997.00000	6,349,000		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		5,947.00000	6,299,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future	130.95	Call		6,047.00000	6,399,000		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			114.76503	114.57636			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,076.00000	4,265,000		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		4,026.00000	4,215,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,126.00000	4,315,000		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			111.48905	111.71459			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,215.00000	2,989,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,165.00000	2,939,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		3,265.00000	3,039,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.10200	9.04900		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,685.00000	2,468,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		3,065.00000	3,256,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,882.00000	2,656,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Put		2,874.00000	3,056,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,495.00000	2,287,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,266.00000	3,466,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.18200	9.12800		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,633.00000	4,394,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,712.00000	3,882,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,844.00000	4,599,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,549.00000	3,714,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,425.00000	4,192,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,879.00000	4,056,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.26100	9.20700		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,218.00000	4,993,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,896.00000	5,075,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,421.00000	5,190,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,727.00000	4,900,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,019.00000	4,798,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		5,072.00000	5,254,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.34400	9.29000		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,783.00000	4,588,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,971.00000	7,174,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,967.00000	4,767,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,771.00000	6,969,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,597.00000	4,407,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		7,171.00000	7,379,000	18.11	0.00	0	0.00
R213	On	28/02/2031	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
R213/ROn 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			16,968.68000	16,870.08000			0.00	0	0.00
TRT1 On 02/02/2012 Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FOOn 19/12/2011 Foreign Exchange Future			1.34130	1.32670		25.39	0.00	0	0.00
YUAN/FOOn 19/12/2011 Foreign Exchange Future	1.10	Call		2,270.00000	2,416,000	30.78	0.00	0	0.00
YUAN/FOOn 19/12/2011 Foreign Exchange Future	1.10	Put		3.00000	3,000	30.78	0.00	0	0.00
YUAN/FOOn 19/12/2011 Foreign Exchange Future	1.15	Call		1,774.00000	1,918,000	27.16	0.00	0	0.00
YUAN/FOOn 19/12/2011 Foreign Exchange Future	1.15	Put		7.00000	5,000	27.16	0.00	0	0.00
YUAN/FOOn 19/12/2011 Foreign Exchange Future	1.05	Call		2,768.00000	2,913,000	31.27	0.00	0	0.00
YUAN/FOOn 19/12/2011 Foreign Exchange Future	1.05	Put		1.00000	0,000	31.27	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future			1.35890	1.34370		24.23	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Call		1,590.00000	1,721,000	21.97	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Put		153.00000	132,000	21.97	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Call		1,231.00000	1,346,000	22.57	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Put		294.00000	257,000	22.57	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Call		2,005.00000	2,149,000	21.58	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Put		68.00000	60,000	21.58	0.00	0	0.00

Total for Derivatives : **747,901,754.37** **51,828** **1 307 874.00**

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	54,500,000.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			1,984,000,000,000.00	19,840,000	4,960,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000		240,000,000,000.00		2,400,000	1,200,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	500,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	190,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	2,282,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	2,900,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2012			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	500,000.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	2,000,000.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			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
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	10,011,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,506,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	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	1,500,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000				0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL038	On	16/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
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	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,009,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	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		600,000,000.00	6,000,000.00	6,000,000	15,503,000.00
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	6,200,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	1,000,000.00
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	22,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		5,200,000,000,000.00	52,000,000	26,000,000.00	
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,010,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	600,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,506,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,504,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN189On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	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
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			120,400,000,000.00	1,204,000	3,004,000.00
COJ05	On	05/06/2023			100.00000	100.00000			259,400,000,000.00	2,594,000	1,390,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			380,000,000,000.00	3,800,000	71,023,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			47,030,000,000.00	470,300	125,261,778.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			540,000,000,000.00	5,400,000	3,200,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			14,500,000,000.00	145,000	16,033,500.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		15,000,000,000.00		150,000	54,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		2,896,841,000,000.00		313,172,000	454,997,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		3,880,000,000.00		388,000	80,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		3,768,000,000.00		480,000	44,940,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		26,100,000,000.00		3,480,000	223,689,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000		320,000,000,000.00		3,200,000	1,600,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000		80,000,000.00	80,000,000.00	800,000	400,000.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	1,500,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
FRE2A	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
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		276,000,000,000.00		2,760,000	690,000.00
FRJ14	On	20/07/2014			100.00000	100.00000		280,000,000,000.00		2,800,000	1,400,000.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000		5,400,000,000,000.00	54,000,000,000.00	54,000,000	54,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,503,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,019,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000		240,000,000,000.00		2,400,000	1,200,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	5.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			68,427,600,000.00	684,276	171,069.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
HMS1B	On	19/07/2015			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			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
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		40,000,000,000.00		400,000	200,000.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		22,800,000,000.00		228,000	36,308,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	17,006,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	7,500,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000		220,000,000,000.00		2,200,000	1,500,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	46,000,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	4,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	30,014,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA147	On	24/11/2012	Spot Bond			97.59722	97.59722				0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000				0.00	0	218,000,000.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000,000	6,000,000.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	200,000.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000		160,000,000,000.00		1,600,000	800,000.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	4,021,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,507,000.00
MTN05 On	28/10/2013	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
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		15,700,000,000,000.00		157,000,000	30,500,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	5,019,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,506,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		260,000,000,000.00		2,600,000	950,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		60,000,000,000.00		600,000	150,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	11,021,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	1,800,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	7,013,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			580,000,000,000.00	5,800,000	2,900,000.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1DOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	9,800,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	11,012,000.00
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	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	27,021,000.00
OMN01	On	28/11/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
OTCA0	On	30/04/2014			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
OTCA0	On	30/04/2013			100.00000	100.00000		220,000,000,000.00		2,200,000	1,100,000.00
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
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03 On 16/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000				0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000				0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000				0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000				0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.99000	6.90000		199,838,659,249,620.00	28,589,221,638		18,092,577,098.00
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			8.67000	8.61000		50,854,363,115,820.00	5,865,555,146		9,409,570,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.52332	216.48794		31,612,404,720,000.00	146,000,000		925,718,043.00
R197	On	07/12/2023	Spot Bond			2.38000	2.41000		1,399,197,240,000.00	587,898,000		330,162,000.00
R201	On	21/12/2014	Spot Bond			6.52000	6.46000		6,823,593,850,480.00	1,046,563,474		2,069,550,000.00
R202	On	07/12/2033	Spot Bond			2.45000	2.45000		1,477,350,000,000.00	603,000,000		1,770,053,970.00
R203	On	15/09/2017	Spot Bond			7.66500	7.60000		33,705,043,890,000.00	4,397,266,000		6,131,787,000.00
R204	On	21/12/2018	Spot Bond			7.97000	7.91000		31,258,705,998,340.00	3,922,045,922		5,399,960,000.00
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			6.31500	6.26500		26,688,629,820,000.00	4,226,228,000		5,398,397,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.19000	8.15000			45,914,881,194,000.00	5,606,212,600	8,067,615,000.00
R208	On	31/03/2021	Spot Bond			8.23000	8.20000			38,192,695,171,000.00	4,640,667,700	6,841,696,800.00
R209	On	31/03/2036	Spot Bond			9.06000	9.03000			26,738,397,480,000.00	2,951,258,000	8,912,019,000.00
R210	On	31/03/2028	Spot Bond			2.44000	2.46000			365,721,190,960.00	149,885,734	757,288,000.00
R211	On	31/01/2017	Spot Bond			1.21000	1.25000			592,900,000,000.00	490,000,000	557,160,000.00
R212	On	31/01/2022	Spot Bond			2.34000	2.32000			2,636,478,000,000.00	1,126,700,000	809,800,000.00
R213	On	28/02/2031	Spot Bond			9.03000	8.97500			5,900,382,600,000.00	653,420,000	1,218,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,394,170,600,000.00	829,872,400	3,021,894,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000				0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,008,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,012,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,005,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	12,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	2,007,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,400,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000		35,800,000,000,000.00	0.00	358,000,000	140,000,000.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS86	On	30/11/2012			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
TFS88	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000		160,000,000,000.00		1,600,000	800,000.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,012,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,008,034,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			15,000,000,000.00	150,000	265,846,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	117,360,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	182,570,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	121,040,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	14,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	6,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			531,200,000.00	5,312,000	55,293,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	130,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							588,117,920,720,220.00	66,907,252,190	85 759 501 263.00
Grand Total:							588,118,668,621,974.00	66,907,304,018	85 760 809 137.00