



# Daily MTM Report

Daily summary for: 01/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			8.10960	8.17640		23.05	203,177,918.40	25,054	221,517.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		830.00000	764,000	23.26	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		4.00000	4,000	23.26	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		781.00000	715,000	22.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		5.00000	5,000	22.97	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		879.00000	813,000	23.56	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		3.00000	3,000	23.56	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		1.00000	0,000	30.16	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,427.00000	1,360,000	30.16	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		90.00000	112,000	22.59	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		266.00000	222,000	22.59	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	1,000	27.16	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,177.00000	1,111,000	27.16	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		3.00000	2,000	24.16	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		929.00000	862,000	24.16	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,026.00000	1,960,000	34.49	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	6.15	Put		0.00000	0,000	34.49	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		7.00000	9,000	22.38	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		683.00000	619,000	22.38	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,726.00000	1,660,000	33.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,776.00000	1,710,000	33.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,926.00000	1,860,000	34.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		236.00000	195,000	22.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		110.00000	135,000	22.82	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,226.00000	2,160,000	35.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		732.00000	667,000	22.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		6.00000	7,000	22.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,477.00000	1,410,000	30.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	30.76	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,377.00000	1,310,000	29.56	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		332.00000	283,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		56.00000	73,000	22.13	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		495.00000	435,000	21.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		19.00000	25,000	21.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,327.00000	1,260,000	28.96	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	0,000	28.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,876.00000	1,810,000	33.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,826.00000	1,760,000	33.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,176.00000	2,110,000	35.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		408.00000	355,000	21.67	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		32.00000	45,000	21.67	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		588.00000	525,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		12.00000	15,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,577.00000	1,510,000	31.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	31.96	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,326.00000	2,260,000	35.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		369.00000	318,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		43.00000	58,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		2.00000	2,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		978.00000	912,000	24.76	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,627.00000	1,560,000	32.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	0,000	32.56	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		114.00000	89,000	25.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		288.00000	329,000	25.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		164.00000	132,000	23.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		188.00000	222,000	23.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,076.00000	2,010,000	34.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,028.00000	961,000	25.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		2.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,277.00000	1,210,000	28.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,078.00000	1,011,000	25.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		2.00000	1,000	25.96	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,527.00000	1,460,000	31.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,976.00000	1,910,000	34.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		129.00000	101,000	24.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		253.00000	291,000	24.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,677.00000	1,610,000	33.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,227.00000	1,161,000	27.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	1,000	27.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		541.00000	480,000	21.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		15.00000	20,000	21.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		102.00000	78,000	25.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		326.00000	368,000	25.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		145.00000	115,000	24.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		219.00000	255,000	24.40	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		450.00000	394,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		24.00000	34,000	21.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,127.00000	1,061,000	26.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	26.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		209.00000	170,000	23.05	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		133.00000	160,000	23.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,126.00000	2,060,000	34.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		298.00000	251,000	22.36	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		72.00000	91,000	22.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		635.00000	572,000	22.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		9.00000	12,000	22.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		185.00000	150,000	23.50	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		159.00000	190,000	23.50	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		46.00000	32,000	29.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		620.00000	672,000	29.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		665.00000	719,000	29.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		41.00000	29,000	29.67	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	37.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,774.00000	2,840,000	37.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,724.00000	3,790,000	37.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		531.00000	581,000	28.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		57.00000	41,000	28.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		404.00000	450,000	26.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		80.00000	60,000	26.65	0.00	0	12,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		851.00000	908,000	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		27.00000	18,000	31.42	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.21530	8.28300		23.62	145,944,804.50	17,765	44,106.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,275.00000	1,213,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		28.00000	34,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,229.00000	1,168,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		32.00000	39,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,321.00000	1,259,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		24.00000	30,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,308.00000	1,246,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		25.00000	31,000	20.80	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,171.00000	1,111,000	20.73	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		38.00000	46,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,083.00000	1,024,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		50.00000	59,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,496.00000	1,433,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		13.00000	18,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,127.00000	1,068,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		44.00000	53,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,544.00000	1,480,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		11.00000	15,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		838.00000	787,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		105.00000	122,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		582.00000	541,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		249.00000	276,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		955.00000	899,000	20.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		72.00000	84,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		426.00000	392,000	24.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		443.00000	477,000	24.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,593.00000	1,528,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		10.00000	13,000	20.93	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		407.00000	374,000	24.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		474.00000	509,000	24.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,449.00000	1,385,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		16.00000	20,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		556.00000	517,000	22.66	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		273.00000	302,000	22.66	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,216.00000	1,156,000	20.75	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		33.00000	41,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,641.00000	1,576,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		8.00000	11,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		914.00000	861,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		81.00000	96,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		465.00000	430,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		382.00000	415,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		638.00000	594,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		205.00000	229,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,262.00000	1,201,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		29.00000	36,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,691.00000	1,624,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		8.00000	9,000	20.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		668.00000	622,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		185.00000	207,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		532.00000	494,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		299.00000	329,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		608.00000	567,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		225.00000	252,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		486.00000	450,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		353.00000	385,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		997.00000	940,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		64.00000	75,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,039.00000	982,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		56.00000	67,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,402.00000	1,339,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		19.00000	24,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		733.00000	684,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		150.00000	169,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		509.00000	471,000	23.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		326.00000	356,000	23.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		875.00000	823,000	20.89	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		92.00000	108,000	20.89	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,889.00000	1,822,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		6.00000	7,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,137.00000	2,070,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	5,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		802.00000	752,000	21.15	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		119.00000	137,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		445.00000	411,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		412.00000	446,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,088.00000	2,020,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		5.00000	5,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,355.00000	1,292,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		22.00000	27,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		700.00000	653,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		167.00000	188,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		389.00000	358,000	24.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		506.00000	543,000	24.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,839.00000	1,772,000	21.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		6.00000	7,000	21.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		767.00000	717,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		134.00000	152,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,740.00000	1,673,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		7.00000	8,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,790.00000	1,722,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		7.00000	7,000	21.39	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,939.00000	1,871,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		6.00000	6,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,187.00000	2,120,000	24.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		4.00000	5,000	24.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		373.00000	342,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		540.00000	577,000	24.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		356.00000	327,000	24.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		573.00000	612,000	24.98	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		275.00000	251,000	26.36	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		792.00000	836,000	26.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		950.00000	997,000	27.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		233.00000	212,000	27.29	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		327.00000	298,000	25.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		644.00000	683,000	25.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		313.00000	286,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		680.00000	721,000	25.67	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.31480	8.38190		23.86	3,458,956.80	416	22,412.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,238.00000	1,185,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		106.00000	120,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,199.00000	1,146,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		117.00000	131,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,279.00000	1,225,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		97.00000	110,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		705.00000	670,000	22.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		423.00000	455,000	22.99	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		37.00000	45,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,669.00000	1,610,000	20.68	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		550.00000	521,000	24.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		668.00000	706,000	24.55	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		501.00000	474,000	25.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		769.00000	809,000	25.07	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	8.75	Call		472.00000	445,000	25.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		840.00000	880,000	25.42	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.41110	8.47660		23.91	916,809.90	109	1,325.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,413.00000	1,362,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		136.00000	151,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,375.00000	1,325,000	20.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		148.00000	164,000	20.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,451.00000	1,400,000	20.13	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		124.00000	139,000	20.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		161.00000	177,000	20.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,338.00000	1,288,000	20.35	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,156.00000	1,197,000	25.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		533.00000	508,000	25.92	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		963.00000	925,000	21.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		386.00000	414,000	21.99	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		680.00000	650,000	24.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		803.00000	839,000	24.49	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,232.00000	1,274,000	26.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		509.00000	485,000	26.21	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		938.00000	977,000	25.07	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		615.00000	588,000	25.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.50200	8.56560		24.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,215.00000	1,180,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		349.00000	378,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,188.00000	1,154,000	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		372.00000	402,000	21.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,244.00000	1,206,000	21.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		328.00000	354,000	21.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		501.00000	534,000	22.67	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,067.00000	1,036,000	22.67	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,214.00000	1,250,000	25.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		680.00000	652,000	25.81	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.58240	8.64610		24.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,229.00000	1,194,000	22.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		533.00000	562,000	22.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,207.00000	1,172,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		561.00000	590,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,252.00000	1,216,000	22.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		506.00000	534,000	22.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,270.00000	1,301,000	25.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		816.00000	783,000	25.52	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,165.00000	1,131,000	22.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		619.00000	649,000	22.99	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.32660	9.38920		25.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,966.00000	1,914,000	23.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,077.00000	1,087,000	23.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,947.00000	1,895,000	23.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,108.00000	1,118,000	23.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,986.00000	1,933,000	23.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,047.00000	1,056,000	23.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		768.00000	781,000	22.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,157.00000	2,108,000	22.48	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.41710	10.47970		26.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,655.00000	2,604,000	24.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,375.00000	1,387,000	24.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,637.00000	2,587,000	25.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,407.00000	1,420,000	25.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,673.00000	2,622,000	24.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,343.00000	1,355,000	24.79	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.10960	8.17640			23.05	1,727,344.80	213	200.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			117,725.00000	111,070,000	27.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			85.00000	110,000	27.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			112,743.00000	106,091,000	26.56	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			103.00000	131,000	26.56	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			122,710.00000	116,052,000	27.76	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			70.00000	92,000	27.76	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.21530	8.28300			23.62	1,725,213.00	210	627.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			83,812.00000	78,690,000	21.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			10,512.00000	12,160,000	21.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			80,192.00000	75,165,000	21.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			11,892.00000	13,635,000	21.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			87,541.00000	82,324,000	20.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			9,241.00000	10,794,000	20.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			38,224.00000	41,478,000	23.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		46,524.00000	43,008,000	23.62		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.74880	12.87420		16.94		535,449.60	42	13,361.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,230.00000	1,106,000	21.69		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		6.00000	7,000	21.69		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		1,181.00000	1,057,000	21.23		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		7.00000	8,000	21.23		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,280.00000	1,155,000	22.16		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		6.00000	6,000	22.16		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		696.00000	580,000	17.43		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		22.00000	31,000	17.43		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,576.00000	1,451,000	23.44		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		2.00000	2,000	23.44		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		985.00000	861,000	19.37		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		11.00000	12,000	19.37		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		1,132.00000	1,008,000	20.77		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		8.00000	9,000	20.77		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,374.00000	2,249,000	24.87		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	24.87		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		2,174.00000	2,049,000	24.51		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	24.51		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			12.90360	13.03080		19.81		0.00	0	3,278.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,648.00000	1,517,000	17.86		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		67.00000	63,000	17.86		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,602.00000	1,470,000	17.65		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		71.00000	66,000	17.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,695.00000	1,564,000	18.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		64.00000	60,000	18.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,556.00000	1,424,000	17.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		75.00000	70,000	17.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,254.00000	1,138,000	17.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		123.00000	134,000	17.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,072.00000	1,943,000	19.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		41.00000	39,000	19.77	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,334.00000	1,215,000	17.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		103.00000	111,000	17.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		966.00000	863,000	18.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		235.00000	259,000	18.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,741.00000	1,611,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		60.00000	57,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,168.00000	2,039,000	20.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		37.00000	35,000	20.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,419.00000	1,295,000	17.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		88.00000	91,000	17.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,977.00000	1,848,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		46.00000	44,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,178.00000	1,065,000	17.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		147.00000	161,000	17.86	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.04730	13.17490			130,473.00	10	2,853.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,555.00000	1,453,000	18.99	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	11.85	Put		230.00000	256,000	18.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,517.00000	1,419,000	19.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		242.00000	272,000	19.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,594.00000	1,488,000	18.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		219.00000	241,000	18.91	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10440	0.10550		19.81	0.00	0	5,998.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,550.00000	2,440,000	32.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	32.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,551.00000	1,441,000	27.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	27.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,550.00000	3,440,000	28.32	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	28.32	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10600	0.10710		25.52	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,743.00000	1,640,000	21.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		33.00000	40,000	21.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		941.00000	859,000	22.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		231.00000	259,000	22.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,717.00000	2,607,000	24.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		7.00000	7,000	24.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.93610	11.02300		16.62	7,928,672.50	725	21,104.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,224.00000	1,138,000	21.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		1.00000	2,000	21.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,175.00000	1,088,000	21.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		2.00000	2,000	21.24	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,274.00000	1,188,000	21.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		1.00000	2,000	21.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,026.00000	940,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		3.00000	4,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,473.00000	1,387,000	22.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	1,000	22.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,723.00000	1,636,000	23.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,623.00000	1,536,000	23.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		23.00000	12,000	20.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		750.00000	826,000	20.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,075.00000	989,000	20.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		2.00000	3,000	20.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		35.00000	20,000	19.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		612.00000	684,000	19.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,523.00000	1,437,000	22.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	1,000	22.72	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		178.00000	134,000	16.85	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		155.00000	198,000	16.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		778.00000	694,000	17.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		5.00000	8,000	17.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		30.00000	17,000	19.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		657.00000	731,000	19.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		680.00000	597,000	16.45	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	10.35	Put		7.00000	11,000	16.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		976.00000	890,000	19.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		3.00000	4,000	19.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,423.00000	1,337,000	22.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	1,000	22.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		105.00000	73,000	17.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		282.00000	337,000	17.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		877.00000	792,000	18.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		4.00000	6,000	18.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		926.00000	841,000	18.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		3.00000	5,000	18.84	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		6.00000	9,000	16.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		729.00000	645,000	16.92	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		204.00000	154,000	16.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		131.00000	168,000	16.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		892.00000	971,000	20.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		15.00000	7,000	20.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.08600	11.18180		19.31	4,866,754.00	439	15,664.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,164.00000	1,085,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		82.00000	99,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,122.00000	1,045,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		90.00000	109,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,207.00000	1,126,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		75.00000	90,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,145.00000	2,051,000	20.35	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	9.05	Put		13.00000	15,000	20.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,042.00000	966,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		110.00000	130,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,432.00000	1,345,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		50.00000	59,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,194.00000	2,100,000	20.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		12.00000	14,000	20.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,341.00000	1,255,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		59.00000	69,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		784.00000	718,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		202.00000	232,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		690.00000	630,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		258.00000	294,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,003.00000	928,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		121.00000	142,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		511.00000	460,000	19.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		429.00000	474,000	19.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		363.00000	323,000	20.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		681.00000	737,000	20.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		608.00000	552,000	18.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		326.00000	366,000	18.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		295.00000	260,000	21.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		863.00000	924,000	21.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		582.00000	528,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		350.00000	392,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,664.00000	1,574,000	19.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		32.00000	38,000	19.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		430.00000	385,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		548.00000	599,000	19.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.22530	11.32700		20.12	224,506.00	20	13,749.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,175.00000	1,100,000	18.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		248.00000	275,000	18.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,141.00000	1,067,000	18.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		264.00000	292,000	18.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,210.00000	1,134,000	18.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		233.00000	259,000	18.76	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.35950	11.46510		20.57	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,215.00000	1,143,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		475.00000	509,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,184.00000	1,113,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		494.00000	529,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,246.00000	1,173,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		456.00000	489,000	20.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			412.80400	412.26800			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.82600	418.34300			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			375.59000	374.97800			0.00	0	1,042.00
ALBI	On	03/05/2012	Index Future			381.06900	380.50300			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.29080	8.39540		20.24	82,908.00	10	9,692.00

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	6.65	Call		1,746.00000	1,641,000	33.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,696.00000	1,591,000	33.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,796.00000	1,691,000	33.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		899.00000	796,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		4.00000	5,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		1,097.00000	993,000	26.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		2.00000	2,000	26.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.31310	8.41760		19.87	0.00	0	21,693.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,210.00000	1,108,000	20.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		42.00000	45,000	20.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,165.00000	1,063,000	20.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		47.00000	50,000	20.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,256.00000	1,153,000	20.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		38.00000	40,000	20.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		1,077.00000	976,000	19.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		59.00000	63,000	19.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,488.00000	1,385,000	20.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		20.00000	22,000	20.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		791.00000	697,000	19.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		123.00000	134,000	19.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		1,034.00000	933,000	19.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		66.00000	70,000	19.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,441.00000	1,338,000	20.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		23.00000	25,000	20.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,222.00000	2,118,000	24.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	5,000	24.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		681.00000	591,000	19.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		163.00000	178,000	19.61	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.34800	8.45070		19.72	0.00	0	6,113.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		979.00000	886,000	19.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		178.00000	188,000	19.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		943.00000	851,000	19.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		192.00000	203,000	19.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		1,015.00000	921,000	19.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		164.00000	173,000	19.24	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.38410	8.48460		19.90	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		731.00000	659,000	19.71	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		483.00000	511,000	19.71	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		706.00000	636,000	19.76	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		508.00000	538,000	19.76	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		756.00000	683,000	19.65	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		458.00000	485,000	19.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.36330	9.54510		17.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,608.00000	2,444,000	17.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		363.00000	381,000	17.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,567.00000	2,404,000	16.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		372.00000	391,000	16.90	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	14/12/2015	Foreign Exchange Future	7.25	Call		2,649.00000	2,485,000	17.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		354.00000	372,000	17.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.97660	8.05440		13.45	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		806.00000	728,000	19.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		2.00000	1,000	19.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		756.00000	678,000	18.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		2.00000	1,000	18.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		855.00000	778,000	19.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	1,000	19.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		411.00000	339,000	14.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		7.00000	12,000	14.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,254.00000	1,177,000	22.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	22.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		460.00000	385,000	14.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		6.00000	8,000	14.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,204.00000	1,127,000	21.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	21.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		657.00000	579,000	17.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		3.00000	2,000	17.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,154.00000	1,077,000	21.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	21.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		607.00000	530,000	16.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		3.00000	3,000	16.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.06360	8.14150		16.87	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	19/03/2012	Foreign Exchange Future	7.55	Call		670.00000	605,000	16.19	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		79.00000	91,000	16.19	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		632.00000	568,000	16.17	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		91.00000	104,000	16.17	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		710.00000	644,000	16.22	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		69.00000	80,000	16.22	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.15860	0.17320			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.12280	0.14490			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.12600	0.10510			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.39950	0.42810			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.11100	0.09710			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.15140	0.12580			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.14520	0.16840			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.09850	0.10640			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.08530	0.08990			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.06370	0.05450			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.08700	0.07700			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.91200	8.98170		20.35	9,179,360.00	1,030	220.00



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	8.30	Call		690.00000	621,000	20.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		8.00000	9,000	20.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		642.00000	573,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		10.00000	11,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		739.00000	670,000	20.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		7.00000	8,000	20.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		500.00000	434,000	18.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		18.00000	22,000	18.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		837.00000	767,000	21.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		5.00000	5,000	21.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,083.00000	1,014,000	24.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		1.00000	2,000	24.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		454.00000	392,000	18.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		22.00000	30,000	18.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		211.00000	167,000	20.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		129.00000	155,000	20.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		61.00000	42,000	24.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		479.00000	530,000	24.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		113.00000	84,000	22.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		281.00000	322,000	22.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		547.00000	477,000	18.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		15.00000	15,000	18.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		984.00000	915,000	23.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		2.00000	3,000	23.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,232.00000	1,163,000	24.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	1,000	24.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		268.00000	218,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		86.00000	106,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,332.00000	1,262,000	25.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	25.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		335.00000	280,000	19.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		53.00000	68,000	19.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		186.00000	146,000	20.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		154.00000	184,000	20.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		412.00000	352,000	18.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		30.00000	40,000	18.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		54.00000	36,000	24.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		522.00000	574,000	24.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		100.00000	73,000	22.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		318.00000	361,000	22.74	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.04590	9.12250		22.93	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		724.00000	669,000	21.19	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		202.00000	223,000	21.19	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		693.00000	640,000	21.38	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		221.00000	244,000	21.38	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		757.00000	700,000	21.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		185.00000	204,000	21.11	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			376.87600	376.29200				0.00	0	156.00
GOVI	On	02/02/2012	GOVI	369.00	Call		72,920.00000	78,760,000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		72,820.00000	78,660,000			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		73,020.00000	78,860,000			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			382.37400	381.83700				0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	3,740,000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		1,630.00000	0,000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	3,640,000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		1,730.00000	0,000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	3,840,000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		1,530.00000	0,000			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			165.60000	164.97800				0.00	0	505.00
IGOV	On	03/05/2012	Index Future			168.01600	167.40900				0.00	0	0.00
ILBI	On	02/02/2012	Index Future			447.08300	447.08300				0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.57000	5.56000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.55000	5.54000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.52000	5.50000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.51000	5.49000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.51000	5.49000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.51000	5.49000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.52000	5.49000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.58000	5.57000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.75000	5.77000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.99000	6.04000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.26000	6.31000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.54000	6.57000			0.00	500	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future				6.31430	6.37750		17.80	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			164.00000	125,000	17.73	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			51.00000	76,000	17.73	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			158.00000	120,000	17.75	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put			55.00000	81,000	17.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call		171.00000	131,000	17.71	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		48.00000	72,000	17.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.36580	6.42910		16.53	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		311.00000	271,000	16.50	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		166.00000	189,000	16.50	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		305.00000	266,000	16.50	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		170.00000	194,000	16.50	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		316.00000	276,000	16.49	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		161.00000	184,000	16.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.40670	6.47030		18.65	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		441.00000	404,000	18.54	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		271.00000	297,000	18.54	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		415.00000	379,000	18.60	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		295.00000	322,000	18.60	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		468.00000	429,000	18.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		248.00000	272,000	18.49	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			368.33500	367.57900			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				6.82100	6.84400		4.15	0.00	0	12,966.00
R157 On	02/02/2012	Bond Future	8.50	Call			5,702.00000	5,783,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			3.00000	2,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			5,868.00000	5,950,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			2.00000	3,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			5,536.00000	5,617,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			4.00000	3,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			435.00000	456,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			1,484.00000	1,423,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			3,113.00000	3,036,000	3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			71.00000	75,000	3.95	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			1,287.00000	1,332,000	4.16	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			559.00000	522,000	4.16	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,309.00000	2,236,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			178.00000	187,000	4.00	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			1,739.00000	1,674,000	4.04	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			331.00000	347,000	4.04	0.00	0	1,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.65	Call		561.00000	586,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,252.00000	1,195,000	4.08	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,644.00000	1,698,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		389.00000	362,000	4.18	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.90200	6.92200		4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,513.00000	4,569,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		231.00000	221,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,651.00000	4,707,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		211.00000	201,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,374.00000	4,429,000	4.78	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		249.00000	238,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.97800	6.99200		4.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,849.00000	3,877,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		821.00000	806,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,961.00000	3,990,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		785.00000	772,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,738.00000	3,765,000	4.95	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		858.00000	842,000	4.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.06100	7.06900		4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,051.00000	2,059,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,245.00000	2,230,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,122.00000	2,130,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,175.00000	2,161,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,981.00000	1,989,000	4.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,316.00000	2,301,000	4.72	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	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			8.50500	8.54200		15.43	0.00	0	24,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,530.00000	5,761,000	15.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,380.00000	1,267,000	15.60	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,847.00000	6,085,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,258.00000	1,151,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,220.00000	5,444,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,513.00000	1,392,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,308.00000	8,006,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		592.00000	634,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,566.00000	18,223,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		23.00000	25,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,290.00000	6,016,000	14.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,087.00000	1,158,000	14.92	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,999.00000	34,344,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,773.00000	106,118,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	16.12	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.58700	8.62300		15.74	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,743.00000	6,937,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,375.00000	3,240,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Call		7,014.00000	7,212,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,210.00000	3,079,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,477.00000	6,665,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,548.00000	3,407,000	15.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.66600	8.70100		15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,069.00000	6,227,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,631.00000	5,475,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,299.00000	6,461,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,417.00000	5,265,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,843.00000	5,997,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,852.00000	5,692,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.74500	8.77900		15.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,810.00000	6,957,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,065.00000	6,913,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,029.00000	7,180,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,845.00000	6,696,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,594.00000	6,739,000	15.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,291.00000	7,137,000	15.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			219.02427	218.99616			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		996.00000	1,024,000		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		946.00000	974,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		1,046.00000	1,074,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			244.59380	243.66908			28,128,287.00	115	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		6,669.00000	7,594,000		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		6,619.00000	7,544,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		6,719.00000	7,644,000		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			6.31000	6.31700		3.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,044.00000	5,062,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	0,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,170.00000	5,189,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	1,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,917.00000	4,936,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	1,000	3.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.35300	6.35400		3.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,525.00000	3,525,000	3.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		153.00000	150,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,630.00000	3,630,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		139.00000	137,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,421.00000	3,421,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		167.00000	165,000	3.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.38400	6.37600		3.96	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,001.00000	2,985,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		520.00000	522,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,086.00000	3,070,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		496.00000	498,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,916.00000	2,900,000	4.15	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		543.00000	545,000	4.15	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.40700	6.38900		4.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,787.00000	1,766,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,564.00000	1,579,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,843.00000	1,821,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,519.00000	1,533,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,733.00000	1,712,000	4.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,610.00000	1,625,000	4.04	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			182.76376	181.29866			23,576,525.04	129	34,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,299.00000	5,764,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		4,249.00000	5,714,000		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		4,349.00000	5,814,000		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			7.39800	7.44200		7.06	0.00	0	1,867.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,871.00000	6,066,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		45.00000	36,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,078.00000	6,275,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		37.00000	31,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,664.00000	5,858,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		53.00000	43,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,706.00000	2,544,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		404.00000	445,000	6.79	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,877.00000	1,741,000	6.87	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		753.00000	820,000	6.87	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,038.00000	1,123,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,464.00000	1,345,000	6.93	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,739.00000	2,890,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		427.00000	374,000	7.12	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.48400	7.52600		7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,685.00000	5,840,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		439.00000	408,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,859.00000	6,016,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		406.00000	376,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,509.00000	5,662,000	7.91	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		471.00000	437,000	7.91	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.56500	7.60500		7.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,942.00000	5,060,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,234.00000	1,183,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,092.00000	5,212,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,182.00000	1,133,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,795.00000	4,911,000	7.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,290.00000	1,237,000	7.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.65200	7.69000		7.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,012.00000	3,090,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,770.00000	2,694,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,120.00000	3,199,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,676.00000	2,601,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,906.00000	2,982,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,866.00000	2,788,000	7.28	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.69100	7.72900		9.14	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,553.00000	6,742,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		85.00000	73,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,784.00000	6,975,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		73.00000	62,000	9.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		6,321.00000	6,509,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		98.00000	84,000	9.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.77800	7.81400		9.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,535.00000	5,673,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		877.00000	830,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,724.00000	5,864,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		825.00000	780,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,348.00000	5,484,000	9.66	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		932.00000	883,000	9.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.86300	7.89700		9.23	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,761.00000	4,867,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,831.00000	1,768,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,923.00000	5,031,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,754.00000	1,694,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,601.00000	4,706,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,909.00000	1,846,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.94900	7.98100		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,619.00000	3,694,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,528.00000	3,450,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,744.00000	3,820,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,415.00000	3,338,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,497.00000	3,571,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,645.00000	3,566,000	9.03	0.00	0	0.00
R204	On	21/12/2018	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
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			6.07100	6.08900		2.28	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,424.00000	3,457,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,512.00000	3,545,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,337.00000	3,370,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.10100	6.11200		2.51	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,286.00000	2,301,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		90.00000	87,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,356.00000	2,371,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		82.00000	79,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,217.00000	2,232,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		99.00000	96,000	2.62	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.10800	6.10700		2.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,914.00000	1,911,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		359.00000	357,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,965.00000	1,963,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		343.00000	342,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,862.00000	1,859,000	2.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		374.00000	373,000	2.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.07900	6.06300		2.76	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	01/11/2012	Bond Future	6.00	Call		1,044.00000	1,034,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,116.00000	1,125,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,074.00000	1,063,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,089.00000	1,096,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		1,014.00000	1,004,000	2.70	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,144.00000	1,152,000	2.70	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.92000	7.93700		9.27	1,255,442,825.34	13,002	30,800.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,890.00000	5,977,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		102.00000	93,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,137.00000	6,225,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		88.00000	79,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,645.00000	5,731,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		119.00000	109,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,737.00000	3,651,000	8.83	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		341.00000	351,000	8.83	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,425.00000	2,351,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		783.00000	805,000	8.98	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,233.00000	1,265,000	9.08	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,727.00000	1,663,000	9.08	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,542.00000	3,612,000	9.39	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		420.00000	394,000	9.39	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.00800	8.02300		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,150.00000	5,202,000	11.14	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	03/05/2012	Bond Future	8.75	Put		1,253.00000	1,222,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,340.00000	5,394,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,182.00000	1,154,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,963.00000	5,014,000	11.11	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,327.00000	1,296,000	11.11	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.09400	8.10600		10.74	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,369.00000	5,405,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,005.00000	1,976,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,543.00000	5,581,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,924.00000	1,897,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,196.00000	5,232,000	11.09	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,087.00000	2,059,000	11.09	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.17700	8.18600		10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,087.00000	4,107,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,756.00000	3,729,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,223.00000	4,243,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,634.00000	3,607,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,954.00000	3,972,000	10.52	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,881.00000	3,853,000	10.52	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.96500	7.98100		9.59	387,849,873.00	4,100	14,264.00

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	9.00	Call		6,041.00000	6,130,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		100.00000	91,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,305.00000	6,394,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		85.00000	77,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,779.00000	5,866,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		118.00000	107,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,675.00000	3,589,000	9.15	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		373.00000	384,000	9.15	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,503.00000	2,427,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		774.00000	795,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,253.00000	1,287,000	9.40	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,747.00000	1,684,000	9.40	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,766.00000	3,839,000	9.76	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		387.00000	362,000	9.76	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.04300	8.05800		12.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,365.00000	6,428,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		982.00000	956,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,580.00000	6,643,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		922.00000	896,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,152.00000	6,214,000	12.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,044.00000	1,017,000	12.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.11900	8.13200		11.89	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,730.00000	5,774,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,236.00000	2,204,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,917.00000	5,961,000	12.40	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	02/08/2012	Bond Future	8.80	Put		2,147.00000	2,116,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,546.00000	5,588,000	12.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,328.00000	2,295,000	12.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.19600	8.20700		11.82	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,239.00000	4,266,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,996.00000	3,961,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,386.00000	4,414,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,862.00000	3,828,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,096.00000	4,122,000	11.68	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,136.00000	4,099,000	11.68	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.87200	8.90400		20.63	0.00	0	2,599.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,993.00000	3,115,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,254.00000	2,127,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,204.00000	3,332,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,084.00000	1,963,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,790.00000	2,905,000	20.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,434.00000	2,300,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.94200	8.97300		21.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,107.00000	4,223,000	20.85	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	03/05/2012	Bond Future	9.00	Put		3,901.00000	3,778,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,301.00000	4,420,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,715.00000	3,596,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,918.00000	4,030,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,095.00000	3,968,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.01000	9.04000		20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,890.00000	6,014,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,328.00000	4,225,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,098.00000	6,223,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,172.00000	4,070,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,695.00000	5,815,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,500.00000	4,393,000	20.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.07800	9.10700		20.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,394.00000	5,498,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,201.00000	6,087,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,572.00000	5,679,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,000.00000	5,890,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,218.00000	5,320,000	20.52	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,407.00000	6,291,000	20.52	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			137.91764	137.45278			689,588.20	5	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,453.00000	6,918,000		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		6,403.00000	6,868,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		6,503.00000	6,968,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			115.48154	115.30891			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,809.00000	4,982,000		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		4,759.00000	4,932,000		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		4,859.00000	5,032,000		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			111.90215	111.49731			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,997.00000	3,402,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,947.00000	3,352,000		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		3,047.00000	3,452,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.89000	8.92200		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,975.00000	3,096,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,364.00000	2,233,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,188.00000	3,314,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,189.00000	2,063,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,771.00000	2,885,000	18.62	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,551.00000	2,412,000	18.62	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.96600	8.99700		19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,112.00000	5,245,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,183.00000	3,075,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,329.00000	5,465,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,027.00000	2,922,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,900.00000	5,029,000	19.00	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,347.00000	3,235,000	19.00	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.03900	9.06900		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,889.00000	6,011,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,521.00000	4,413,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,100.00000	6,224,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,361.00000	4,255,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,691.00000	5,810,000	18.82	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,698.00000	4,587,000	18.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.11500	9.14400		18.75	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	01/11/2012	Bond Future	9.00	Call		5,370.00000	5,473,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,467.00000	6,351,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,549.00000	5,654,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,263.00000	6,149,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,194.00000	5,294,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,678.00000	6,558,000	18.56	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,177.32000	16,310.44000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.27330	1.28210		22.88	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,824.00000	1,735,000	27.88	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		3.00000	2,000	27.88	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,329.00000	1,242,000	24.86	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		8.00000	9,000	24.86	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,322.00000	2,234,000	30.90	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		1.00000	1,000	30.90	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.29020	1.29910		24.11	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,231.00000	1,165,000	22.55	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		240.00000	263,000	22.55	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Call		916.00000	860,000	23.09		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		425.00000	458,000	23.09		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,608.00000	1,535,000	22.02		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		117.00000	133,000	22.02		0.00	0	0.00
<b>Total for Derivatives :</b>								<b>2,075,586,269.08</b>	<b>63,894</b>	<b>1,306,785.00</b>

**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A <sub>2</sub> 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			240,000,000,000.00		2,400,000	12,400,000.00
AA384L <sub>On</sub> 09/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L <sub>On</sub> 21/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA386L <sub>On</sub> 22/12/2011 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
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	1,900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			25,700,000,000.00	257,000	5,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	9,007,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			24,000,000,000.00	240,000	120,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		140,000,000,000.00		1,400,000	2,092,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		120,000,000,000.00	120,000,000,000.00	1,200,000	600,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		12,800,000,000.00		128,000	7,172,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		7,600,000,000.00		76,000	7,624,000.00
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		130,000,000,000.00		1,300,000	1,300,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00

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			10,400,000,000.00	104,000	1,596,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			140,000,000,000.00	1,400,000	1,400,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			3,200,000,000.00	32,000	12,464,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			240,000,000,000.00	2,400,000	1,200,000.00
BAW2	On	02/10/2015			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
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
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		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6l	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
BCP52l	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53l	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 <sup>On</sup>	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E <sup>On</sup>	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311C <sup>On</sup>	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311I <sup>On</sup>	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E <sup>On</sup>	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311F <sup>On</sup>	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0 <sup>On</sup>	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A <sup>On</sup>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A <sup>On</sup>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A <sup>On</sup>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22B <sup>On</sup>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22C <sup>On</sup>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22D <sup>On</sup>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22Y <sup>On</sup>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG32A <sup>On</sup>	30/10/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG32A <sup>On</sup>	30/10/2016	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
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		312,400,000,000.00		3,124,000	4,845,000.00
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			0.00	0	0.00
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			140,000,000.00	1,400,000	700,000.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			7,300,000.00	73,000	4,216,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	17,000.00

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			4,900,000,000.00	49,000	8,227,000.00
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			160,000,000,000.00	1,600,000	800,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	35,180,000.00
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
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

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
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00



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
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	32,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	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
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	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
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			5,000,000,000.00	50,000	3,945,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			3,657,600,000,000.00	36,576,000	18,288,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			11,750,000,000.00	2,000,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014			7.17500	7.17500			31,570,000,000.00	4,400,000	1,400,000.00
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
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			27,200,000,000.00	272,000	67,059,000.00
DV23	On	27/02/2023			100.00000	100.00000			7,300,000,000.00	73,000	123,989,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	16,128,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			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
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		15,000,000,000.00		150,000	55,012,000.00
ES18	On	20/04/2018			9.25000	9.25000		279,831,000,000.00		30,252,000	258,306,000.00
ES23	On	25/01/2023			10.00000	10.00000			0.00	0	77,961,000.00
ES26	On	02/04/2026			7.85000	7.85000		14,279,150,000.00		1,819,000	39,870,000.00
ES33	On	15/09/2033			7.50000	7.50000		3,754,852,500,000.00		500,647,000	720,094,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			15,900,000,000.00	159,000	5,231,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
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	4,342,370.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	7,500,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			4,200,000,000.00	42,000	1,552,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT13	On	01/04/2012			100.00000	100.00000			81,970,200,000,000.00	819,702,000	367,000,000.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		143,000,000,000.00		1,430,000	715,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000		280,000,000,000.00		2,800,000	1,400,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			21,600,000,000.00	216,000	33,444,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			6,800,000,000.00	68,000	16,523,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			9,110,000,000,000.00	91,100,000	16,100,000.00
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
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			6,100,000,000,000.00	61,000,000	61,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,986,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012	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
IP255U	On	31/01/2012	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
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			257,300,000,000.00	2,573,000	30,291,000.00
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	1,000,000.00
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			400,000,000,000.00	4,000,000	2,593,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000		38,600,000,000,000.00	386,000,000	382,000,000.00	
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			5,400,000,000,000.00	54,000,000	54,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	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
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	4,500,000.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			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	05/10/2014	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		140,000,000,000.00		1,400,000	16,645,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		25,700,000,000.00		257,000	2,108,000.00
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		208,000,000,000.00		2,080,000	5,098,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		772,300,000,000.00		7,723,000	7,157,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		7,200,000,000.00		72,000	6,118,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		1,200,000,000,000.00		12,000,000	2,000,000.00
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			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		25,500,000,000.00		255,000	9,310,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		10,000,000,000.00		100,000	50,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			50,000,000,000.00	500,000	1,000,000.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	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	6,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			16,100,000,000.00	161,000	3,839,000.00
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			100,000,000,000.00	1,000,000	1,700,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	310,000,000.00
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		10,000,000,000.00		100,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		4,011,351,400,000.00		40,113,514	45,845,757.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.75000	6.77000		144,874,138,160,250.00	21,462,835,283	15,240,355,400.00	
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			8.44500	8.48000		39,949,112,478,630.00	4,730,504,734	9,253,541,718.00	
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			216.95303	216.89669		6,781,449,037,629.49	31,257,683	1,080,950,683.00	
R197	On	07/12/2023	Spot Bond			2.32000	2.36000		143,256,313,520.00	61,748,411	330,505,000.00	
R201	On	21/12/2014	Spot Bond			6.26500	6.27000		4,906,741,735,000.00	783,199,000	2,807,902,000.00	
R202	On	07/12/2033	Spot Bond			2.42000	2.47000		534,852,866,020.00	221,013,581	1,428,624,581.00	
R203	On	15/09/2017	Spot Bond			7.33000	7.37000		38,077,305,926,880.00	5,194,721,136	6,464,934,068.00	
R204	On	21/12/2018	Spot Bond			7.62500	7.66000		16,380,669,747,125.00	2,148,284,557	5,745,629,591.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.03000	6.04500			13,685,639,760,000.00	2,269,592,000	5,183,581,000.00
R207	On	15/01/2020	Spot Bond			7.85500	7.87000			58,707,889,818,000.00	7,473,951,600	8,742,685,000.00
R208	On	31/03/2021	Spot Bond			7.90500	7.92000			39,676,428,180,000.00	5,019,156,000	7,072,708,410.00
R209	On	31/03/2036	Spot Bond			8.82000	8.85000			24,070,212,180,000.00	2,729,049,000	8,931,866,000.00
R210	On	31/03/2028	Spot Bond			2.41000	2.43500			472,104,364,070.00	195,893,927	97,399,360.00
R211	On	31/01/2017	Spot Bond			1.08000	1.11000			79,732,248,480.00	73,826,156	543,504,156.00
R212	On	31/01/2022	Spot Bond			2.30000	2.34000			2,446,390,733,500.00	1,063,648,145	551,981,643.00
R213	On	28/02/2031	Spot Bond			8.83000	8.86000			15,793,276,190,000.00	1,788,593,000	2,784,943,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,762,130,000,000.00	1,348,020,000	2,500,756,100.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			140,000,000.00	1,400,000	700,000.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	15,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			642,808,000,000.00	80,351,000	1,824,351,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			9,300,000,000.00	93,000	17,407,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			16,300,000,000.00	163,000	3,239,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			6,000,000,000.00	60,000	4,125,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			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
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			1,100,000,000.00	11,000	11,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			7,800,000,000.00	78,000	1,611,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	1,600,000.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	12,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	23,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	97,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			600,000,000.00	6,000,000	3,000,000.00
THE7A'	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A'	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	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
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	53,500,000.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			329,400,000,000.00	3,294,000	5,094,000.00
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			27,800,000,000.00	278,000	1,007,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			22,400,000,000.00	224,000	316,000,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	105,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			33,100,000,000.00	331,000	18,900,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	200,000,000.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
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		300,000,000,000.00		3,000,000	12,500,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000		60,000,000,000.00		600,000	600,000.00
UTR043	On	06/04/2015			100.00000	100.00000		80,000,000,000.00		800,000	800,000.00
UTR40	On	10/09/2017			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			7,900,000,000.00	79,000	63,089,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	134,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	52,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>577,153,071,789,105.00</b>	<b>58,785,529,727</b>	<b>87,693,996,837.00</b>
<b>Grand Total:</b>							<b>577,155,147,375,374.00</b>	<b>58,785,593,621</b>	<b>87,695,303,622.00</b>