



# Daily MTM Report

Daily summary for: 28/11/2011

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			8.35360	8.51720		23.64	147,282,321.60	17,631	236,748.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,169.00000	1,006,000	24.79	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		2.00000	2,000	24.79	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		1,119.00000	957,000	24.22	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		2.00000	3,000	24.22	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,219.00000	1,056,000	25.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		2.00000	2,000	25.36	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		1.00000	0,000	31.59	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,768.00000	1,604,000	31.59	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		29.00000	46,000	21.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		546.00000	400,000	21.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	0,000	28.76	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,518.00000	1,354,000	28.76	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		2.00000	1,000	25.92	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,269.00000	1,105,000	25.92	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,367.00000	2,204,000	33.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	33.71	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		3.00000	4,000	23.09	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		1,020.00000	858,000	23.09	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		2,067.00000	1,904,000	32.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		2,117.00000	1,954,000	33.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,267.00000	2,104,000	33.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		503.00000	363,000	21.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		36.00000	59,000	21.68	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,567.00000	2,404,000	34.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		1,070.00000	907,000	23.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		3.00000	3,000	23.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,817.00000	1,654,000	32.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	32.16	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,718.00000	1,554,000	31.03	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		635.00000	482,000	21.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		18.00000	28,000	21.26	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		823.00000	665,000	22.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		6.00000	11,000	22.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,668.00000	1,504,000	30.46	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	0,000	30.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		2,217.00000	2,054,000	33.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,167.00000	2,004,000	33.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,517.00000	2,354,000	34.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		728.00000	572,000	21.72	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		11.00000	18,000	21.72	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		921.00000	761,000	22.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		4.00000	7,000	22.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,917.00000	1,754,000	32.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	32.44	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,667.00000	2,504,000	34.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		681.00000	527,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		14.00000	23,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		2.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,319.00000	1,155,000	26.49	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,967.00000	1,804,000	32.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	32.58	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		293.00000	191,000	23.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		126.00000	187,000	23.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		388.00000	267,000	22.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		71.00000	113,000	22.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,417.00000	2,254,000	33.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,368.00000	1,205,000	27.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	27.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,618.00000	1,454,000	29.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,418.00000	1,255,000	27.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	27.62	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,867.00000	1,704,000	32.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,317.00000	2,154,000	33.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		323.00000	214,000	23.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		106.00000	160,000	23.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		2,017.00000	1,854,000	32.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,568.00000	1,404,000	29.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		872.00000	713,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	9,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		266.00000	171,000	24.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		149.00000	217,000	24.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		354.00000	239,000	22.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		87.00000	135,000	22.99	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		775.00000	618,000	21.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		8.00000	14,000	21.94	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		1,468.00000	1,305,000	28.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	28.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		462.00000	329,000	22.01	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		45.00000	75,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,467.00000	2,304,000	34.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	34.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		590.00000	439,000	21.03	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		23.00000	35,000	21.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		971.00000	809,000	22.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		4.00000	5,000	22.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		424.00000	297,000	22.33	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		57.00000	93,000	22.33	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		134.00000	80,000	27.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		367.00000	476,000	27.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		404.00000	518,000	27.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		121.00000	72,000	27.94	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		3.00000	0,000	36.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,436.00000	2,596,000	36.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,383.00000	3,546,000	36.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		295.00000	395,000	26.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		162.00000	99,000	26.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		201.00000	283,000	25.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		218.00000	137,000	25.06	0.00	0	12,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		566.00000	694,000	29.97	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		83.00000	48,000	29.97	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.45930	8.62540		24.12	23,626,824.90	2,793	39,679.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,604.00000	1,444,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		15.00000	21,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,557.00000	1,397,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		18.00000	24,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,652.00000	1,491,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		13.00000	18,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,638.00000	1,478,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		13.00000	19,000	20.82	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,496.00000	1,338,000	20.75	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		21.00000	29,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,403.00000	1,246,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		28.00000	37,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,834.00000	1,669,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		9.00000	10,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,450.00000	1,292,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		25.00000	33,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,883.00000	1,718,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		8.00000	9,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,136.00000	986,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		61.00000	77,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		826.00000	700,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		151.00000	191,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,267.00000	1,113,000	20.65	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	7.40	Put		42.00000	54,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		618.00000	516,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		293.00000	357,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,933.00000	1,767,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		8.00000	8,000	21.30	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		593.00000	495,000	23.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		318.00000	386,000	23.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,784.00000	1,621,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		9.00000	12,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		792.00000	669,000	21.89	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		167.00000	210,000	21.89	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,543.00000	1,384,000	20.78	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		18.00000	25,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,982.00000	1,817,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		7.00000	8,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,223.00000	1,070,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		48.00000	61,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		670.00000	562,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		245.00000	303,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		896.00000	764,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		121.00000	155,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,591.00000	1,431,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		16.00000	22,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		2,032.00000	1,866,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		7.00000	7,000	22.07	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	19/03/2012	Foreign Exchange Future	7.80	Call		933.00000	798,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		108.00000	139,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		760.00000	639,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		185.00000	230,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		861.00000	731,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		136.00000	172,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		698.00000	587,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		223.00000	278,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,312.00000	1,157,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		37.00000	48,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,357.00000	1,202,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		32.00000	43,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,735.00000	1,573,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		10.00000	14,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		1,011.00000	869,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		86.00000	110,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		728.00000	613,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		203.00000	254,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,179.00000	1,028,000	20.61	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		54.00000	69,000	20.61	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,230.00000	2,065,000	23.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		5.00000	6,000	23.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,479.00000	2,314,000	25.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	5,000	25.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		1,094.00000	944,000	20.57	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		69.00000	85,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		643.00000	539,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		268.00000	330,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,429.00000	2,264,000	25.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	5,000	25.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,686.00000	1,525,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		11.00000	16,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		971.00000	833,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		96.00000	124,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		569.00000	475,000	23.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		344.00000	416,000	23.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,181.00000	2,015,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		6.00000	6,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		1,052.00000	906,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		77.00000	97,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		2,081.00000	1,916,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		6.00000	7,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		2,131.00000	1,966,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		6.00000	7,000	22.84	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,280.00000	2,115,000	24.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		5.00000	6,000	24.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,529.00000	2,363,000	25.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		4.00000	4,000	25.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		546.00000	455,000	24.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		371.00000	446,000	24.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		525.00000	436,000	24.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		400.00000	477,000	24.35	90,630.00	190	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		411.00000	338,000	25.69	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		586.00000	679,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		725.00000	828,000	26.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		350.00000	287,000	26.60	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		484.00000	400,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		459.00000	541,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		465.00000	383,000	25.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		490.00000	574,000	25.02	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.55550	8.72390		24.23	14,364,684.50	1,679	21,637.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,543.00000	1,392,000	20.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		69.00000	87,000	20.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,501.00000	1,350,000	20.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		77.00000	95,000	20.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,586.00000	1,434,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		62.00000	79,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		919.00000	808,000	22.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		295.00000	353,000	22.24	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		26.00000	32,000	20.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		2,000.00000	1,837,000	20.66	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		723.00000	637,000	24.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		499.00000	582,000	24.01	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		664.00000	582,000	24.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		590.00000	677,000	24.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		628.00000	548,000	24.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		654.00000	743,000	24.91	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.64780	8.81870		24.34	2,983,491.00	345	1,634.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,713.00000	1,564,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		94.00000	116,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,672.00000	1,525,000	20.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		103.00000	127,000	20.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,754.00000	1,604,000	20.12	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		85.00000	106,000	20.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		113.00000	138,000	20.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,632.00000	1,486,000	20.36	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		961.00000	1,057,000	25.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		680.00000	605,000	25.59	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,198.00000	1,079,000	21.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		279.00000	331,000	21.52	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		856.00000	768,000	24.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		637.00000	720,000	24.15	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,031.00000	1,129,000	25.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		650.00000	577,000	25.86	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		764.00000	850,000	24.76	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		783.00000	698,000	24.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.73650	8.90910		24.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,473.00000	1,346,000	21.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		264.00000	310,000	21.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,441.00000	1,316,000	21.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		282.00000	330,000	21.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,507.00000	1,377,000	21.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		248.00000	291,000	21.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		380.00000	441,000	22.08	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,289.00000	1,177,000	22.08	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,028.00000	1,120,000	25.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		837.00000	756,000	25.52	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.81760	8.98940		24.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,457.00000	1,341,000	21.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		418.00000	473,000	21.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,429.00000	1,317,000	22.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		440.00000	499,000	22.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,486.00000	1,366,000	21.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		397.00000	448,000	21.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,093.00000	1,179,000	25.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		982.00000	897,000	25.37	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,376.00000	1,271,000	22.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		487.00000	553,000	22.52	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.56450	9.72640		25.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,168.00000	2,076,000	23.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		942.00000	1,012,000	23.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,149.00000	2,058,000	23.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		973.00000	1,044,000	23.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,187.00000	2,095,000	23.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		911.00000	981,000	23.66	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		655.00000	714,000	22.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,381.00000	2,278,000	22.37	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.65500	10.81690		26.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,870.00000	2,773,000	24.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,253.00000	1,318,000	24.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,851.00000	2,754,000	25.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,284.00000	1,349,000	25.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,889.00000	2,792,000	24.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,222.00000	1,287,000	24.81	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.35360	8.51720			23.64	50,121.60	6	330.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			151,799.00000	135,447,000	28.76	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			79.00000	87,000	28.76	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			146,809.00000	130,461,000	28.19	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			89.00000	101,000	28.19	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			156,789.00000	140,435,000	29.32	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			69.00000	75,000	29.32	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.45930	8.62540			24.12	0.00	0	432.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			113,608.00000	98,561,000	20.59	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,068.00000	7,631,000	20.59	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			109,364.00000	94,444,000	20.57	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,824.00000	8,514,000	20.57	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			117,919.00000	102,750,000	20.61	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,379.00000	6,820,000	20.61	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			24,473.00000	30,297,000	22.83	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		67,013.00000	56,227,000	22.83		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			13.00610	13.19800		18.72		364,170.80	28	13,910.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,552.00000	1,363,000	23.86		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		4.00000	7,000	23.86		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		1,503.00000	1,315,000	23.73		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		5.00000	9,000	23.73		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,602.00000	1,412,000	23.99		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		4.00000	6,000	23.99		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		1,013.00000	827,000	19.06		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		15.00000	21,000	19.06		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,899.00000	1,708,000	24.79		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		1.00000	2,000	24.79		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		1,308.00000	1,118,000	21.86		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		10.00000	12,000	21.86		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		1,454.00000	1,265,000	23.26		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		6.00000	9,000	23.26		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,698.00000	2,506,000	26.91		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	26.91		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		2,498.00000	2,306,000	26.38		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	26.38		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			13.16010	13.35510		20.51		29,412,823.50	2,235	2,763.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,954.00000	1,773,000	19.57		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		49.00000	63,000	19.57		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,907.00000	1,726,000	19.38		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		52.00000	66,000	19.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		2,002.00000	1,820,000	19.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		47.00000	60,000	19.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,859.00000	1,679,000	19.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		54.00000	69,000	19.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,531.00000	1,364,000	18.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		76.00000	104,000	18.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,387.00000	2,200,000	21.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		32.00000	40,000	21.26	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,624.00000	1,450,000	18.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		69.00000	90,000	18.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,206.00000	1,064,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		151.00000	204,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		2,050.00000	1,867,000	19.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		45.00000	57,000	19.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,484.00000	2,296,000	21.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		29.00000	36,000	21.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,718.00000	1,541,000	18.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		63.00000	81,000	18.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,290.00000	2,104,000	20.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		35.00000	44,000	20.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,439.00000	1,285,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		84.00000	125,000	18.28	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.30040	13.49760		21.47	0.00	0	2,354.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,821.00000	1,656,000	18.90	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		173.00000	206,000	18.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,781.00000	1,616,000	18.85	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		183.00000	216,000	18.85	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,862.00000	1,696,000	18.94	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		164.00000	196,000	18.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10710	0.10970		18.95	0.00	0	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,970.00000	2,710,000	30.24	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	30.24	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,971.00000	1,711,000	27.90	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	27.90	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,970.00000	3,710,000	24.05	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	24.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10880	0.11140		25.14	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		2,154.00000	1,903,000	20.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		14.00000	23,000	20.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,276.00000	1,067,000	22.15	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		136.00000	187,000	22.15	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		3,145.00000	2,886,000	25.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	6,000	25.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.17270	11.29860		17.41	18,557,854.70	1,661	21,698.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,500.00000	1,374,000	22.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		1.00000	1,000	22.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,450.00000	1,324,000	22.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		1.00000	1,000	22.02	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,550.00000	1,424,000	22.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		1.00000	1,000	22.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,301.00000	1,176,000	21.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		2.00000	3,000	21.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,749.00000	1,623,000	23.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,999.00000	1,873,000	24.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,899.00000	1,773,000	23.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		76.00000	46,000	20.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		527.00000	623,000	20.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,351.00000	1,225,000	21.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		2.00000	2,000	21.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		105.00000	67,000	19.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		406.00000	494,000	19.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,799.00000	1,673,000	23.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.41	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		376.00000	280,000	17.00	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		77.00000	107,000	17.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		1,054.00000	929,000	19.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		5.00000	6,000	19.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		94.00000	59,000	20.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		445.00000	536,000	20.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		956.00000	831,000	18.31	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	8,000	18.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,251.00000	1,126,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		2.00000	3,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,699.00000	1,573,000	23.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		252.00000	176,000	17.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		153.00000	203,000	17.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,153.00000	1,027,000	20.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		4.00000	4,000	20.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,202.00000	1,077,000	20.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		3.00000	4,000	20.73	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		6.00000	7,000	18.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		1,005.00000	880,000	18.80	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		412.00000	311,000	16.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		63.00000	88,000	16.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		655.00000	759,000	21.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		54.00000	32,000	21.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.33270	11.45990		19.78	11,627,350.20	1,026	13,359.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,423.00000	1,303,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		63.00000	70,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,378.00000	1,258,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		68.00000	75,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,468.00000	1,347,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		58.00000	64,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,421.00000	2,294,000	20.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	11,000	20.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,289.00000	1,173,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		79.00000	90,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,698.00000	1,576,000	19.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		38.00000	43,000	19.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,470.00000	2,344,000	21.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	11,000	21.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,605.00000	1,484,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		45.00000	51,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		1,007.00000	902,000	18.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		147.00000	169,000	18.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		897.00000	798,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		187.00000	215,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,245.00000	1,132,000	18.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		85.00000	99,000	18.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		679.00000	600,000	19.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		319.00000	367,000	19.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		491.00000	431,000	20.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		531.00000	598,000	20.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		794.00000	706,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		234.00000	273,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		403.00000	352,000	20.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		693.00000	769,000	20.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		764.00000	678,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		254.00000	295,000	18.76	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	9.55	Call		1,935.00000	1,811,000	19.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		25.00000	28,000	19.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		578.00000	508,000	19.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		418.00000	475,000	19.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.47650	11.60660		20.40	1,147,650.00	100	13,749.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,397.00000	1,289,000	18.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		190.00000	213,000	18.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,358.00000	1,254,000	18.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		201.00000	228,000	18.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,437.00000	1,325,000	18.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		180.00000	199,000	18.57	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.61410	11.74810		20.74	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,384.00000	1,284,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		361.00000	395,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,351.00000	1,252,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		378.00000	413,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,418.00000	1,317,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		345.00000	378,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			407.89600	406.25800			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			413.92800	412.27700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			371.55200	370.13700			0.00	0	1,042.00
ALBI	On	03/05/2012	Index Future			377.04700	375.62100			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.30400	8.28500		21.18	0.00	0	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		1,636.00000	1,654,000	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		1,586.00000	1,605,000	33.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	33.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,686.00000	1,704,000	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		794.00000	811,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		9.00000	7,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		990.00000	1,007,000	26.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		5.00000	3,000	26.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.32440	8.30680		20.68	2,330,832.00	280	21,693.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,110.00000	1,126,000	21.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		53.00000	52,000	21.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,066.00000	1,083,000	20.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		59.00000	59,000	20.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,154.00000	1,171,000	21.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		47.00000	47,000	21.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		980.00000	996,000	20.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		73.00000	72,000	20.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,383.00000	1,400,000	21.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		26.00000	26,000	21.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		707.00000	721,000	20.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		150.00000	147,000	20.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		938.00000	954,000	20.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		81.00000	80,000	20.69	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		1,336.00000	1,353,000	21.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		29.00000	29,000	21.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,112.00000	2,130,000	24.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		5.00000	6,000	24.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		603.00000	617,000	20.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		196.00000	193,000	20.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.36100	8.34450		20.44	0.00	0	6,113.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		895.00000	913,000	19.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		201.00000	202,000	19.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		861.00000	879,000	19.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		217.00000	218,000	19.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		930.00000	948,000	19.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		186.00000	187,000	19.99	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.39860	8.38350		20.32	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		672.00000	685,000	20.19	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		525.00000	523,000	20.19	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		649.00000	662,000	20.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		552.00000	550,000	20.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		696.00000	709,000	20.13	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		499.00000	497,000	20.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.40520	9.37540		17.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,464.00000	2,484,000	17.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		389.00000	379,000	17.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,424.00000	2,443,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		399.00000	388,000	16.98	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		2,505.00000	2,524,000	17.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		380.00000	369,000	17.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.09420	8.14760		15.27	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		899.00000	846,000	20.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		1.00000	2,000	20.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		850.00000	796,000	20.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		2.00000	2,000	20.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		949.00000	895,000	20.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	1,000	20.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		508.00000	453,000	15.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		10.00000	9,000	15.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,348.00000	1,294,000	22.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	22.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		556.00000	501,000	16.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		8.00000	7,000	16.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,298.00000	1,244,000	22.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	22.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		751.00000	697,000	18.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		3.00000	3,000	18.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,248.00000	1,194,000	22.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	22.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		702.00000	648,000	18.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		4.00000	4,000	18.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.18090	8.23620		17.50	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		759.00000	709,000	16.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		73.00000	78,000	16.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		719.00000	669,000	16.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		83.00000	88,000	16.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		800.00000	749,000	16.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		64.00000	68,000	16.73	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.21390	0.23100			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.21310	0.26950			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.05620	0.02920			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.50620	0.58780			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.05750	0.02380			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.06950	0.03890			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.22780	0.26730			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.13120	0.14980			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.10560	0.01170			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.03190	0.01810			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05300	0.03750			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.08590	9.16880		22.12	0.00	0	1,067.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Call		877.00000	795,000	22.29	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Put		8.00000	9,000	22.29	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Call		829.00000	746,000	21.93	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Put		10.00000	10,000	21.93	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Call		925.00000	843,000	22.66	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Put		6.00000	7,000	22.66	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Call		688.00000	604,000	20.83	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Put		19.00000	18,000	20.83	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Call		1,023.00000	941,000	23.31	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Put		4.00000	5,000	23.31	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Call		1,271.00000	1,187,000	24.76	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Put		2.00000	1,000	24.76	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Call		642.00000	558,000	20.47	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		23.00000	22,000	20.47	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		365.00000	289,000	21.07	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		96.00000	103,000	21.07	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		141.00000	94,000	24.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		372.00000	408,000	24.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		229.00000	166,000	22.51	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		210.00000	230,000	22.51	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		734.00000	651,000	21.20	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		15.00000	15,000	21.20	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		1,171.00000	1,088,000	24.18	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		2.00000	2,000	24.18	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,420.00000	1,337,000	25.63	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		1.00000	1,000	25.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		434.00000	354,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		65.00000	68,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,519.00000	1,436,000	26.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	26.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		510.00000	428,000	20.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		41.00000	42,000	20.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		334.00000	260,000	21.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		115.00000	124,000	21.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		597.00000	513,000	20.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		28.00000	27,000	20.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		128.00000	84,000	24.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		409.00000	448,000	24.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		208.00000	148,000	22.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		239.00000	262,000	22.89	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.22530	9.30830		23.96	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		875.00000	812,000	21.78	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		167.00000	187,000	21.78	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		841.00000	779,000	21.88	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		183.00000	204,000	21.88	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		910.00000	846,000	21.68	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		152.00000	171,000	21.68	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			372.87900	371.48200			0.00	0	156.00
GOVI	On	02/02/2012	GOVI	369.00	Call		24,820.00000	38,790,000		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		24,720.00000	38,690,000		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		24,920.00000	38,890,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			378.39300	376.98600			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		50,140.00000	36,070,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		50,240.00000	36,170,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		50,040.00000	35,970,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			163.80400	163.83000			0.00	0	505.00
IGOV	On	03/05/2012	Index Future			166.22600	166.25700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			447.14300	447.14300			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 FOn	21/12/2011	Jibar Tradeable Future			5.60000	5.58000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.59000	5.57000				0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.59000	5.61000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.59000	5.63000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.60000	5.65000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.70000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.75000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.78000	6.00000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.01000	6.25000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.29000	6.53000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.58000	6.83000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.84000	7.15000				0.00	0	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				6.31590	6.32090		17.21	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			141.00000	131,000	17.19	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			85.00000	80,000	17.19	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			135.00000	125,000	17.19	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put			89.00000	84,000	17.19	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		147.00000	137,000	17.18	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		81.00000	76,000	17.18	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.36440	6.37070		17.06	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		291.00000	281,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		204.00000	200,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		286.00000	275,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		209.00000	204,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		296.00000	286,000	17.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		199.00000	195,000	17.04	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.40590	6.41360		18.96	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		420.00000	412,000	18.87	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		306.00000	306,000	18.87	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		396.00000	387,000	18.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		332.00000	331,000	18.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		446.00000	438,000	18.83	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		282.00000	282,000	18.83	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			364.10300	362.60100			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				7.07200	7.18000		3.91	0.00	0	12,348.00
R157 On	02/02/2012	Bond Future	8.50	Call			4,529.00000	4,901,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			15.00000	8,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			4,693.00000	5,066,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			12.00000	6,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			4,366.00000	4,736,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			19.00000	10,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			166.00000	219,000	3.92	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			2,400.00000	2,073,000	3.92	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			4,245.00000	3,873,000	3.82	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			18.00000	25,000	3.82	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			662.00000	815,000	4.01	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			1,119.00000	892,000	4.01	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			3,371.00000	3,013,000	3.87	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			55.00000	76,000	3.87	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			2,711.00000	2,372,000	3.90	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			118.00000	158,000	3.90	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		229.00000	297,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		2,105.00000	1,793,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		910.00000	1,100,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		840.00000	651,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.16900	7.28600		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,423.00000	3,735,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		334.00000	264,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,552.00000	3,869,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		306.00000	241,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,295.00000	3,602,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		364.00000	289,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.25900	7.39000		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,894.00000	3,151,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,074.00000	935,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,990.00000	3,252,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,022.00000	888,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,799.00000	3,052,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,126.00000	984,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.36200	7.50800		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,384.00000	1,543,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,802.00000	2,556,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,442.00000	1,606,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,720.00000	2,478,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,328.00000	1,483,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,887.00000	2,637,000	4.42	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			8.68500	8.72700		15.29		101,689,987.40	874	24,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,508.00000	4,691,000	15.75		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,061.00000	1,861,000	15.75		0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,787.00000	4,978,000	15.78		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,900.00000	1,708,000	15.78		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,238.00000	4,411,000	15.72		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,233.00000	2,023,000	15.72		0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,861.00000	9,492,000	14.99		0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		442.00000	456,000	14.99		0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,261.00000	19,877,000	14.69		0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		15.00000	15,000	14.69		0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,726.00000	7,373,000	15.14		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		820.00000	850,000	15.14		0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90		0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,296.00000	32,679,000	15.90		0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,070.00000	104,454,000	15.90		0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90		0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.77000	8.81300		14.63		0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,470.00000	5,652,000	14.90		0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,818.00000	3,615,000	14.90		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		5,717.00000	5,904,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,629.00000	3,431,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,230.00000	5,406,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,016.00000	3,807,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.85100	8.89700		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,982.00000	5,148,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,281.00000	6,043,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,190.00000	5,361,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,044.00000	5,811,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,778.00000	4,939,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,523.00000	6,280,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.93400	8.98100		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,708.00000	5,876,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,719.00000	7,482,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,909.00000	6,081,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,480.00000	7,247,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,511.00000	5,674,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,964.00000	7,722,000	14.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.64447	218.61103			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		611.00000	644,000		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		561.00000	594,000		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		661.00000	694,000		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			243.16623	243.17620			0.00	0	850.00
R197	On	02/02/2012	Bond Future	237.00	Call		6,176.00000	6,166,000		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		6,126.00000	6,116,000		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		6,226.00000	6,216,000		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			6.57800	6.68600		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,059.00000	4,345,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,185.00000	4,471,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		2.00000	0,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,932.00000	4,219,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	1,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.64000	6.75800		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,593.00000	2,834,000	3.44	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		211.00000	164,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,692.00000	2,936,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		192.00000	148,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,495.00000	2,732,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		231.00000	180,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.69100	6.82700		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,148.00000	2,352,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		671.00000	574,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,222.00000	2,430,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		637.00000	543,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,075.00000	2,276,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		707.00000	606,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.74200	6.89700		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,091.00000	1,220,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,885.00000	1,705,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,136.00000	1,268,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,830.00000	1,653,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,048.00000	1,173,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,943.00000	1,759,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			181.83880	181.84596			13,819,748.80	76	34,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,846.00000	4,839,000		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		4,796.00000	4,789,000		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		4,896.00000	4,889,000		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			7.65500	7.73900		6.92	0.00	0	1,867.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,591.00000	4,936,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		124.00000	87,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,788.00000	5,138,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		107.00000	74,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,396.00000	4,736,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		145.00000	102,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,861.00000	3,516,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		199.00000	237,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,887.00000	2,575,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		403.00000	473,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		584.00000	679,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		2,369.00000	2,082,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		1,830.00000	2,050,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		877.00000	715,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.75000	7.83900		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,602.00000	4,892,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		730.00000	631,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,761.00000	5,056,000	7.98	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		681.00000	588,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,446.00000	4,731,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		781.00000	678,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.84000	7.93700		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,182.00000	4,429,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,869.00000	1,711,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,307.00000	4,558,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,792.00000	1,638,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,054.00000	4,297,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,944.00000	1,782,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.93900	8.04200		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,712.00000	2,890,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,882.00000	3,649,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,804.00000	2,986,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,772.00000	3,544,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,620.00000	2,794,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,992.00000	3,755,000	8.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.94000	8.01400		9.37	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,208.00000	5,538,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		237.00000	181,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,424.00000	5,759,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		210.00000	159,000	9.74	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		4,995.00000	5,319,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		269.00000	207,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.03500	8.11200		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,432.00000	4,687,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,287.00000	1,153,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,597.00000	4,857,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,210.00000	1,082,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,270.00000	4,519,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,367.00000	1,227,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.12700	8.21000		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,051.00000	4,272,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,655.00000	2,472,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,190.00000	4,414,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,556.00000	2,376,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,915.00000	4,131,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,758.00000	2,570,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.22300	8.31000		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,223.00000	3,397,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,688.00000	4,454,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,332.00000	3,510,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,559.00000	4,328,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,117.00000	3,287,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,821.00000	4,582,000	9.89	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			6.35100	6.46800		2.00	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,734.00000	2,946,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,821.00000	3,034,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	1,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,646.00000	2,858,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.41300	6.54600		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,614.00000	1,796,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		112.00000	82,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,681.00000	1,865,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		101.00000	73,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,549.00000	1,727,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		125.00000	91,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.45400	6.61900		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,284.00000	1,436,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		430.00000	356,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,329.00000	1,483,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		407.00000	336,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,239.00000	1,388,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		452.00000	376,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.48300	6.68400		2.19	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		548.00000	633,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,329.00000	1,186,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		571.00000	658,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,295.00000	1,153,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		526.00000	608,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,365.00000	1,218,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.13700	8.19500		9.16	1,195,531,999.20	12,540	24,484.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,595.00000	4,863,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		254.00000	199,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,823.00000	5,097,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		220.00000	171,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,368.00000	4,631,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		289.00000	229,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		5,020.00000	4,717,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		177.00000	197,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,532.00000	3,256,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		443.00000	490,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		738.00000	813,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,679.00000	2,431,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,512.00000	2,705,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		837.00000	707,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.23100	8.29100		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,151.00000	4,341,000	10.99	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		1,714.00000	1,580,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,317.00000	4,512,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,619.00000	1,490,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,987.00000	4,172,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,812.00000	1,672,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.32200	8.38600		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,521.00000	4,706,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,638.00000	2,487,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,674.00000	4,862,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,536.00000	2,388,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,371.00000	4,552,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,744.00000	2,589,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.41100	8.47900		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,602.00000	3,752,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,776.00000	4,579,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,723.00000	3,876,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,639.00000	4,445,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,483.00000	3,629,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,916.00000	4,715,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.16000	8.22300		9.42	326,968,950.00	3,500	12,230.00

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		4,727.00000	5,046,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		243.00000	185,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,972.00000	5,297,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		209.00000	157,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,484.00000	4,796,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		280.00000	215,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,951.00000	4,601,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		192.00000	219,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,618.00000	3,301,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		432.00000	491,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		747.00000	841,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,698.00000	2,416,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,693.00000	2,933,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		770.00000	634,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.24300	8.30800		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,168.00000	5,425,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,254.00000	1,132,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,362.00000	5,624,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,173.00000	1,056,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,973.00000	5,225,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,334.00000	1,207,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.32300	8.39100		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,729.00000	4,946,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,720.00000	2,550,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,894.00000	5,115,000	12.05	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		2,610.00000	2,444,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,566.00000	4,779,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,833.00000	2,659,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.40500	8.47600		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,509.00000	3,681,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,771.00000	4,549,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,640.00000	3,816,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,621.00000	4,403,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,382.00000	3,550,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,926.00000	4,700,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.02000	9.06100		20.86	0.00	0	2,599.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,378.00000	2,476,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,842.00000	2,629,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,555.00000	2,660,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,638.00000	2,432,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,208.00000	2,299,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,055.00000	2,835,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.09200	9.13400		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,376.00000	3,494,000	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.00	Put		4,387.00000	4,190,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,548.00000	3,671,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,179.00000	3,988,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,205.00000	3,319,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,599.00000	4,398,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.16100	9.20500		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,040.00000	5,190,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,710.00000	4,535,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,217.00000	5,370,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,523.00000	4,351,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,867.00000	5,013,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,904.00000	4,725,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.23100	9.27700		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,640.00000	4,778,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,700.00000	6,502,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,803.00000	4,945,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,484.00000	6,290,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,477.00000	4,611,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,918.00000	6,717,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			137.33261	137.33798			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,338.00000	6,333,000		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		6,288.00000	6,283,000		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		6,388.00000	6,383,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.73940	114.74791			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,248.00000	4,239,000		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		4,198.00000	4,189,000		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		4,298.00000	4,289,000		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			111.22673	111.47934			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,979.00000	2,727,000		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		2,929.00000	2,677,000		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		3,029.00000	2,777,000		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			9.02800	9.07000		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,545.00000	2,644,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		3,087.00000	2,862,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,739.00000	2,845,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,893.00000	2,675,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,360.00000	2,452,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,293.00000	3,060,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.10600	9.14900		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,506.00000	4,651,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,744.00000	3,562,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,715.00000	4,865,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,580.00000	3,403,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,301.00000	4,441,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,915.00000	3,727,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.18000	9.22500		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,116.00000	5,269,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,929.00000	4,744,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,317.00000	5,474,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,758.00000	4,577,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,918.00000	5,067,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		5,106.00000	4,917,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.25800	9.30500		18.21	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		4,706.00000	4,846,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		7,005.00000	6,797,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,888.00000	5,033,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,803.00000	6,600,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,521.00000	4,658,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		7,206.00000	6,995,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,577.51000	16,851.62000			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			1.30840	1.33450		24.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,348.00000	2,086,000	30.23	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		3.00000	2,000	30.23	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,851.00000	1,591,000	27.37	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		6.00000	7,000	27.37	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,845.00000	2,585,000	33.10	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	1,000	33.10	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.32540	1.35210		24.90	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,670.00000	1,440,000	22.34	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		149.00000	186,000	22.34	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		1,304.00000	1,102,000	23.11		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		283.00000	348,000	23.11		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		2,088.00000	1,841,000	21.76		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		67.00000	87,000	21.76		0.00	0	0.00
<b>Total for Derivatives :</b>								<b>1,889,849,440.20</b>	<b>44,964</b>	<b>1,306,444.00</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			2,000,000,000.00		20,000,000	10,000,000.00
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			760,000,000,000.00	7,600,000	6,860,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			209,300,000,000.00	2,093,000	5,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			546,300,000,000.00	5,463,000	8,307,000.00
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			0.00	0	1,000,000.00
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			500,000,000.00	5,000	5,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			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	200,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			54,900,000,000.00	549,000	13,600,000.00
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	885,000.00
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				0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000				0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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			188,200,000,000.00	1,882,000	7,653,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			174,500,000,000.00	1,745,000	7,297,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	802,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ACL109On	30/11/2012	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
ACL110On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	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
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
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			85,300,000,000.00	853,000	1,717,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			23,900,000,000.00	239,000	12,414,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		12,000,000,000,000.00	120,000,000	20,000,000.00	
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Yl	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Dl	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Yl	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		145,100,000,000.00		1,451,000	3,663,000.00
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	1,470,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		4,425,000,000,000.00		44,250,000	7,430,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			66,300,000,000.00	663,000	4,301,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	19,000.00
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			64,000,000,000.00	640,000	8,388,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,050,845.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			658,800,000,000.00	6,588,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		651,800,000,000.00	6,518,000	6,435,000.00	
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ13C	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001O	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002O	On	29/11/2014	Spot Bond			7.17500	7.17500		11,178,650,000,000.00	1,558,000,000	500,000,000.00	
DENG2O	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2O	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2O	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		417,500,000,000.00	4,175,000	69,268,000.00	
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		246,600,000,000.00	2,466,000	125,809,000.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2012	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
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	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
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			200,500,000,000.00	2,005,000	55,005,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			23,356,250,000.00	2,525,000	448,704,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			269,490,000,000.00	26,949,000	77,935,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			84,277,600,000.00	10,736,000	44,015,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			437,955,000,000.00	58,394,000	220,099,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			235,600,000,000.00	2,356,000	5,591,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	1,950,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	1,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			1,007,819,800,000.00	10,078,198	4,342,370.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	280,000.00
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			3,150,000,000.00	31,500,000	5,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			75,300,000,000.00	753,000	1,794,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	508,000.00
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	9,295,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	215.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GPT13 On 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	525,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			247,000,000,000.00	2,470,000	36,414,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
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			104,600,000,000.00	1,046,000	16,816,000.00
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			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			11,400,000,000.00	114,000	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
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	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	46,000,000.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	184,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			200,500,000,000.00	2,005,000	29,529,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			179,100,000,000.00	1,791,000	593,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
IV07	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
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			5,500,000,000,000.00	55,000,000	55,000,000.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP17On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18On 28/01/2014 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
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			300,000,000.00	3,000	17,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			417,500,000,000.00	4,175,000	3,871,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			88,400,000,000.00	884,000	4,279,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		291,500,000,000.00	2,915,000	4,394,000.00	
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		85,900,000,000.00	859,000	6,302,000.00	
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			374,100,000,000.00	3,741,000	10,303,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	250,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			239,600,000.00	2,396,000	6,202,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000	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		41,100,000,000.00	411,000	411,000	12,105,000.00
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	5,200,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		645,600,000,000.00		6,456,000	27,241,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
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
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	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
PR2A3EOn	15/12/2012	Spot Bond	100.00000	100.00000				0.00	0	16,000,000.00
PR2A4fOn	15/06/2013	Spot Bond	100.00000	100.00000				0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond	100.00000	100.00000				0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond	100.00000	100.00000				0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond	100.00000	100.00000				0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond	100.00000	100.00000				0.00	0	0.00
PR2B2EOn	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
PR2B5EOn	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.98000	7.08000		154,326,641,320,000.00	22,109,834,000	16,772,487,226.00	
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			8.61500	8.65500		69,727,510,484,200.00	8,093,733,080	9,015,995,980.00	
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			216.41926	216.35105		11,216,128,770,154.00	51,825,927	1,074,167,000.00	
R197	On	07/12/2023	Spot Bond			2.38000	2.38000		933,186,714,040.00	392,095,258	353,852,865.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.51000	6.61000			5,317,537,260,000.00	816,826,000	2,529,809,000.00
R202	On	07/12/2033	Spot Bond			2.45000	2.45000			39,684,387,050.00	16,197,709	1,724,350,000.00
R203	On	15/09/2017	Spot Bond			7.57000	7.65000			54,330,404,760,000.00	7,177,068,000	5,887,938,950.00
R204	On	21/12/2018	Spot Bond			7.86000	7.93000			30,044,819,440,320.00	3,822,496,112	5,236,305,319.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.28000	6.38500			25,552,924,360,000.00	4,068,937,000	5,353,645,000.00
R207	On	15/01/2020	Spot Bond			8.06000	8.11500			48,206,444,104,000.00	5,980,948,400	7,227,880,646.00
R208	On	31/03/2021	Spot Bond			8.09000	8.15000			89,932,934,302,420.00	11,116,555,538	7,420,030,670.00
R209	On	31/03/2036	Spot Bond			8.96000	9.00000			27,260,898,560,000.00	3,042,511,000	8,365,654,300.00
R210	On	31/03/2028	Spot Bond			2.44000	2.44000			24,325,416,520.00	9,969,433	340,278,000.00
R211	On	31/01/2017	Spot Bond			1.21000	1.21000			5,379,378,070.00	4,445,767	856,421,606.00
R212	On	31/01/2022	Spot Bond			2.36500	2.34000			864,304,617,770.00	365,456,498	1,037,108,498.00
R213	On	28/02/2031	Spot Bond			8.96000	9.00000			7,729,075,200,000.00	862,620,000	1,023,820,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,780,873,500,000.00	735,519,000	2,480,850,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060L	On	26/01/2012	Spot Bond			100.00000	100.00000		102,000,000,000,000.00	1,020,000,000	400,000,000.00	
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	15,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		124,500,000,000.00	1,245,000	17,257,000.00	
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		411,700,000,000.00	4,117,000	3,508,000.00	
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		72,900,000,000.00	729,000	5,021,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	21,000.00
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			112,700,000,000.00	1,127,000	1,786,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	303,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN87	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			3,600,000,000.00	36,000	12,000.00
SZ25	On	30/09/2025			100.00000	100.00000			6,900,000,000.00	69,000	23,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			29,100,000,000.00	291,000	97,000.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS86	On	30/11/2012	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	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		42,300,000,000.00		423,000	3,203,000.00
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		503,100,000,000.00		5,031,000	1,009,005,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		272,300,000,000.00		2,723,000	264,204,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	106,200,000.00
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			633,400,000,000.00	6,334,000	73,151,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			40,000,000,000,000.00	400,000,000	200,000,000.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	11,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000		163,400,000,000,000.00	1,634,000,000	750,000,000.00	
VOYT0	On	09/09/2015	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
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			23,100,000,000.00	231,000	68,443,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			375,300,000,000.00	3,753,000	133,753,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	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
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>936,217,621,224,544.00</b>	<b>74,262,950,920</b>	<b>84,589,835,490.00</b>
<b>Grand Total:</b>							<b>936,219,511,073,984.00</b>	<b>74,262,995,884</b>	<b>84,591,141,934.00</b>