



# Daily MTM Report

Daily summary for: 29/11/2011

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			8.38900	8.35360		23.38	94,208,470.00	11,230	241,488.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,006.00000	1,041,000	24.83	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		2.00000	2,000	24.83	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		957.00000	991,000	24.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		3.00000	2,000	24.28	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,056.00000	1,091,000	25.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		2.00000	2,000	25.38	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	0,000	31.44	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,604.00000	1,639,000	31.44	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		46.00000	34,000	20.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		400.00000	423,000	20.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		0.00000	1,000	28.68	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,354.00000	1,390,000	28.68	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		1.00000	1,000	25.93	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,105.00000	1,140,000	25.93	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,204.00000	2,239,000	33.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	33.55	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		4.00000	3,000	23.17	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		858.00000	892,000	23.17	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,904.00000	1,939,000	32.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,954.00000	1,989,000	32.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,104.00000	2,139,000	33.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		363.00000	384,000	20.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		59.00000	45,000	20.98	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,404.00000	2,439,000	34.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		907.00000	942,000	23.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		3.00000	3,000	23.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,654.00000	1,689,000	31.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	31.99	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,554.00000	1,589,000	30.89	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		482.00000	511,000	21.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		28.00000	22,000	21.08	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		665.00000	697,000	21.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		11.00000	8,000	21.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,504.00000	1,539,000	30.33	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	30.33	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		2,054.00000	2,089,000	33.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,004.00000	2,039,000	32.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,354.00000	2,389,000	33.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		572.00000	603,000	21.52	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		18.00000	14,000	21.52	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		761.00000	794,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		7.00000	5,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,754.00000	1,789,000	32.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	32.27	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,504.00000	2,539,000	34.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		527.00000	556,000	21.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		23.00000	17,000	21.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	1,000	26.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,155.00000	1,190,000	26.48	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,804.00000	1,839,000	32.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	32.41	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		191.00000	200,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		187.00000	161,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		267.00000	281,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		113.00000	92,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,254.00000	2,289,000	33.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,205.00000	1,240,000	27.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,454.00000	1,489,000	29.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,255.00000	1,290,000	27.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	27.58	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,704.00000	1,739,000	32.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,154.00000	2,189,000	33.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		214.00000	225,000	22.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		160.00000	136,000	22.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,854.00000	1,889,000	32.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,404.00000	1,439,000	29.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		713.00000	745,000	22.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		9.00000	6,000	22.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		171.00000	178,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		217.00000	189,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		239.00000	252,000	22.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		135.00000	113,000	22.35	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		618.00000	650,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		14.00000	11,000	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,305.00000	1,340,000	28.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		329.00000	348,000	21.32	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		75.00000	59,000	21.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,304.00000	2,339,000	33.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		439.00000	466,000	20.86	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		35.00000	27,000	20.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		809.00000	843,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		5.00000	4,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		297.00000	313,000	21.66	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		93.00000	74,000	21.66	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		80.00000	81,000	26.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		476.00000	442,000	26.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		518.00000	483,000	27.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		72.00000	72,000	27.31	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,596.00000	2,561,000	36.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,546.00000	3,511,000	36.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		395.00000	362,000	25.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		99.00000	101,000	25.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		283.00000	253,000	24.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		137.00000	142,000	24.36	0.00	0	12,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		694.00000	659,000	29.39	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		48.00000	48,000	29.39	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.49710	8.45930		23.82	12,907,094.90	1,519	40,659.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,444.00000	1,478,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		21.00000	17,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,397.00000	1,431,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		24.00000	20,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,491.00000	1,526,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		18.00000	15,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,478.00000	1,512,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		19.00000	15,000	20.47	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,338.00000	1,371,000	20.43	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		29.00000	24,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,246.00000	1,279,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		37.00000	32,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,669.00000	1,705,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		10.00000	8,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,292.00000	1,325,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		33.00000	28,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,718.00000	1,755,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		9.00000	8,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		986.00000	1,014,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		77.00000	67,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		700.00000	718,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		191.00000	171,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,113.00000	1,144,000	20.36	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		54.00000	47,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		516.00000	527,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		357.00000	330,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,767.00000	1,804,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		8.00000	7,000	21.29	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		495.00000	504,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		386.00000	357,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,621.00000	1,657,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		12.00000	10,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		669.00000	687,000	21.44	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		210.00000	190,000	21.44	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,384.00000	1,418,000	20.44	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		25.00000	21,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,817.00000	1,854,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		8.00000	7,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,070.00000	1,100,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		61.00000	53,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		562.00000	575,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		303.00000	278,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		764.00000	785,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		155.00000	138,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,431.00000	1,465,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		22.00000	18,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,866.00000	1,903,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		7.00000	6,000	22.06	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		798.00000	820,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		139.00000	123,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		639.00000	656,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		230.00000	209,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		731.00000	751,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		172.00000	154,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		587.00000	600,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		278.00000	253,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,157.00000	1,188,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		48.00000	41,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,202.00000	1,233,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		43.00000	36,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,573.00000	1,608,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		14.00000	11,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		869.00000	893,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		110.00000	96,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		613.00000	627,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		254.00000	230,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,028.00000	1,057,000	20.33	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		69.00000	60,000	20.33	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,065.00000	2,102,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		6.00000	5,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,314.00000	2,351,000	25.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		5.00000	4,000	25.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		944.00000	972,000	20.30	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		85.00000	75,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		539.00000	550,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		330.00000	303,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,264.00000	2,301,000	25.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		5.00000	4,000	25.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,525.00000	1,560,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		16.00000	13,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		833.00000	856,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		124.00000	109,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		475.00000	483,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		416.00000	386,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,015.00000	2,052,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		6.00000	5,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		906.00000	931,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		97.00000	84,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,916.00000	1,953,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		7.00000	6,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,966.00000	2,003,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		7.00000	6,000	22.82	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,115.00000	2,152,000	23.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		6.00000	5,000	23.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,363.00000	2,401,000	25.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		4.00000	4,000	25.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		455.00000	463,000	23.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		446.00000	416,000	23.56	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		436.00000	444,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		477.00000	447,000	23.82	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		338.00000	342,000	25.18	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		679.00000	645,000	25.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		828.00000	793,000	26.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		287.00000	290,000	26.08	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		400.00000	406,000	24.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		541.00000	509,000	24.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		383.00000	389,000	24.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		574.00000	542,000	24.50	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.59540	8.55550		23.90	4,641,516.00	540	21,957.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,392.00000	1,421,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		87.00000	76,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,350.00000	1,379,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		95.00000	84,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,434.00000	1,464,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		79.00000	69,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		808.00000	822,000	21.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		353.00000	327,000	21.76	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		32.00000	28,000	20.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,837.00000	1,873,000	20.49	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		637.00000	643,000	23.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		582.00000	548,000	23.46	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		582.00000	588,000	24.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		677.00000	643,000	24.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		548.00000	553,000	24.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		743.00000	708,000	24.41	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.68910	8.64780		23.96	0.00	0	1,634.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,564.00000	1,592,000	19.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		116.00000	103,000	19.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,525.00000	1,552,000	19.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		127.00000	113,000	19.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,604.00000	1,633,000	19.66	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		106.00000	94,000	19.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		138.00000	123,000	19.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,486.00000	1,512,000	19.91	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,057.00000	1,018,000	25.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		605.00000	607,000	25.09	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,079.00000	1,093,000	20.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		331.00000	304,000	20.98	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		768.00000	773,000	23.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		720.00000	684,000	23.58	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,129.00000	1,090,000	25.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		577.00000	579,000	25.37	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		850.00000	813,000	24.25	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		698.00000	702,000	24.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.77780	8.73650		24.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,346.00000	1,363,000	20.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		310.00000	285,000	20.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,316.00000	1,332,000	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		330.00000	304,000	20.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,377.00000	1,395,000	20.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		291.00000	267,000	20.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		441.00000	411,000	21.58	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,177.00000	1,189,000	21.58	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,120.00000	1,080,000	25.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		756.00000	758,000	25.04	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.85820	8.81760		24.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,341.00000	1,359,000	21.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		473.00000	451,000	21.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,317.00000	1,334,000	21.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		499.00000	476,000	21.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,366.00000	1,386,000	21.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		448.00000	428,000	21.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,179.00000	1,146,000	25.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		897.00000	904,000	25.06	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,271.00000	1,286,000	22.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		553.00000	528,000	22.21	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.60000	9.56450		25.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,076.00000	2,098,000	23.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,012.00000	998,000	23.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,058.00000	2,080,000	23.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,044.00000	1,030,000	23.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,095.00000	2,116,000	23.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		981.00000	966,000	23.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		714.00000	701,000	22.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,278.00000	2,301,000	22.32	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.69050	10.65500		26.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,773.00000	2,796,000	24.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,318.00000	1,306,000	24.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,754.00000	2,777,000	24.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,349.00000	1,337,000	24.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,792.00000	2,815,000	24.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,287.00000	1,275,000	24.79	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.38900	8.35360			23.38	41,945.00	5	325.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		135,447.00000	138,955,000	28.68	28.68	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		87.00000	55,000	28.68	28.68	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		130,461.00000	133,965,000	28.13	28.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		101.00000	65,000	28.13	28.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		140,435.00000	143,947,000	29.23	29.23	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		75.00000	47,000	29.23	29.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.49710	8.45930			23.82	42,485.50	5	427.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		98,561.00000	101,427,000	20.31	20.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		7,631.00000	6,717,000	20.31	20.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		94,444.00000	97,243,000	20.30	20.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		8,514.00000	7,533,000	20.30	20.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		102,750.00000	105,681,000	20.33	20.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		6,820.00000	5,971,000	20.33	20.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		30,297.00000	27,755,000	22.29	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		56,227.00000	57,465,000	22.29		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			13.09950	13.00610		17.60		183,393.00	14	13,920.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,363.00000	1,453,000	23.28		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		7.00000	4,000	23.28		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		1,315.00000	1,404,000	23.17		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		9.00000	5,000	23.17		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,412.00000	1,503,000	23.38		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		6.00000	4,000	23.38		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		827.00000	914,000	19.41		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		21.00000	15,000	19.41		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,708.00000	1,800,000	24.01		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		2.00000	1,000	24.01		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		1,118.00000	1,207,000	22.07		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		12.00000	8,000	22.07		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		1,265.00000	1,355,000	23.06		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		9.00000	6,000	23.06		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,506.00000	2,600,000	25.70		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	1,000	25.70		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		2,306.00000	2,400,000	25.28		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	1,000	25.28		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			13.25740	13.16010		20.39		0.00	0	2,763.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,773.00000	1,863,000	19.78		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		63.00000	56,000	19.78		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,726.00000	1,816,000	19.60		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		66.00000	59,000	19.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,820.00000	1,910,000	19.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		60.00000	53,000	19.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,679.00000	1,769,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		69.00000	62,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,364.00000	1,447,000	18.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		104.00000	90,000	18.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,200.00000	2,292,000	21.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		40.00000	35,000	21.45	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,450.00000	1,538,000	18.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		90.00000	81,000	18.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,064.00000	1,132,000	18.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		204.00000	175,000	18.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,867.00000	1,958,000	20.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		57.00000	51,000	20.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,296.00000	2,389,000	21.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		36.00000	32,000	21.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,541.00000	1,630,000	18.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		81.00000	73,000	18.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,104.00000	2,196,000	21.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		44.00000	39,000	21.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,285.00000	1,361,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		125.00000	104,000	18.01	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.40080	13.30040		21.42	0.00	0	2,354.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,656.00000	1,739,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		206.00000	188,000	19.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,616.00000	1,699,000	18.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		216.00000	198,000	18.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,696.00000	1,780,000	19.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		196.00000	179,000	19.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10770	0.10710		19.83	10,016.10	93	5,998.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,710.00000	2,770,000	31.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	31.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,711.00000	1,771,000	29.62	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	29.62	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,710.00000	3,770,000	25.34	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10930	0.10880		24.84	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,903.00000	1,950,000	20.55	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		23.00000	20,000	20.55	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,067.00000	1,101,000	21.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		187.00000	171,000	21.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,886.00000	2,936,000	25.49	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		6.00000	6,000	25.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.18860	11.17270		17.06	9,264,160.80	828	21,698.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,374.00000	1,389,000	21.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		1.00000	0,000	21.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,324.00000	1,340,000	21.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		1.00000	1,000	21.56	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		1,424.00000	1,439,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		1.00000	0,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,176.00000	1,191,000	20.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		3.00000	2,000	20.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,623.00000	1,639,000	22.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	22.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,873.00000	1,889,000	23.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,773.00000	1,789,000	23.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		46.00000	43,000	20.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		623.00000	604,000	20.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,225.00000	1,240,000	21.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		2.00000	1,000	21.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		67.00000	63,000	19.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		494.00000	474,000	19.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,673.00000	1,689,000	22.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	22.91	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		280.00000	281,000	16.46	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		107.00000	92,000	16.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		929.00000	943,000	19.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		6.00000	4,000	19.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		59.00000	55,000	19.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		536.00000	516,000	19.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		831.00000	845,000	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		8.00000	6,000	18.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,126.00000	1,141,000	20.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		3.00000	2,000	20.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,573.00000	1,589,000	22.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		176.00000	173,000	17.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		203.00000	184,000	17.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,027.00000	1,042,000	20.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		4.00000	3,000	20.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,077.00000	1,092,000	20.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		4.00000	3,000	20.59	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		7.00000	5,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		880.00000	894,000	18.71	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		311.00000	314,000	16.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		88.00000	75,000	16.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		759.00000	740,000	21.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		32.00000	29,000	21.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.35350	11.33270		19.53	12,488,850.00	1,100	14,359.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,303.00000	1,320,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		70.00000	67,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,258.00000	1,275,000	18.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		75.00000	72,000	18.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,347.00000	1,365,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		64.00000	62,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,294.00000	2,314,000	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	11,000	20.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,173.00000	1,189,000	18.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		90.00000	86,000	18.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,576.00000	1,594,000	19.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		43.00000	41,000	19.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,344.00000	2,364,000	21.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		11.00000	11,000	21.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,484.00000	1,501,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		51.00000	48,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		902.00000	915,000	18.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		169.00000	162,000	18.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		798.00000	808,000	18.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		215.00000	205,000	18.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,132.00000	1,148,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		99.00000	95,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		600.00000	605,000	18.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		367.00000	352,000	18.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		431.00000	432,000	19.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		598.00000	579,000	19.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		706.00000	714,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		273.00000	261,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		352.00000	351,000	20.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		769.00000	748,000	20.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		678.00000	686,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		295.00000	283,000	18.59	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		1,811.00000	1,830,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		28.00000	27,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		508.00000	511,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		475.00000	458,000	19.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.50130	11.47650		20.30	0.00	0	13,749.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,289.00000	1,305,000	18.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		213.00000	204,000	18.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,254.00000	1,269,000	18.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		228.00000	218,000	18.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,325.00000	1,341,000	18.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		199.00000	190,000	18.44	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.64220	11.61410		20.68	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,284.00000	1,303,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		395.00000	386,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,252.00000	1,271,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		413.00000	404,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,317.00000	1,336,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		378.00000	369,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			407.77000	407.89600			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			413.78800	413.92800			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			371.11700	371.55200			0.00	0	1,042.00
ALBI	On	03/05/2012	Index Future			376.59500	377.04700			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.38520	8.30400		21.11	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		1,654.00000	1,736,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,605.00000	1,686,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,704.00000	1,785,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		811.00000	890,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		7.00000	5,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		1,007.00000	1,088,000	27.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		3.00000	3,000	27.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.40790	8.32440		20.70	210,197.50	25	21,693.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,126.00000	1,202,000	21.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		52.00000	44,000	21.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,083.00000	1,157,000	21.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		59.00000	49,000	21.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,171.00000	1,247,000	21.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		47.00000	39,000	21.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		996.00000	1,069,000	20.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		72.00000	61,000	20.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,400.00000	1,479,000	21.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		26.00000	21,000	21.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		721.00000	784,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		147.00000	126,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		954.00000	1,026,000	20.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		80.00000	68,000	20.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,353.00000	1,432,000	21.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		29.00000	24,000	21.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,130.00000	2,213,000	25.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	5,000	25.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		617.00000	676,000	20.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		193.00000	168,000	20.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.44320	8.36100		20.46	0.00	0	6,113.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		913.00000	974,000	19.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		202.00000	181,000	19.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		879.00000	938,000	19.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		218.00000	195,000	19.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		948.00000	1,010,000	19.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		187.00000	167,000	19.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.47860	8.39860		20.39	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		685.00000	728,000	20.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		523.00000	486,000	20.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		662.00000	704,000	20.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		550.00000	512,000	20.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		709.00000	753,000	20.04	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		497.00000	461,000	20.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.44520	9.40520		17.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,484.00000	2,520,000	17.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		379.00000	375,000	17.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,443.00000	2,479,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		388.00000	384,000	17.05	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		2,524.00000	2,560,000	17.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		369.00000	365,000	17.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.14300	8.09420		14.06	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		846.00000	894,000	19.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		2.00000	1,000	19.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		796.00000	844,000	19.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		2.00000	1,000	19.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		895.00000	943,000	19.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	0,000	19.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		453.00000	498,000	15.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		9.00000	5,000	15.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,294.00000	1,343,000	21.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	21.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		501.00000	547,000	16.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		7.00000	4,000	16.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,244.00000	1,293,000	21.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	21.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		697.00000	745,000	18.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		3.00000	2,000	18.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,194.00000	1,243,000	21.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	21.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		648.00000	695,000	17.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		4.00000	2,000	17.99	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.23120	8.18090		17.04	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		709.00000	744,000	16.27	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		78.00000	63,000	16.27	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		669.00000	704,000	16.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		88.00000	73,000	16.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		749.00000	786,000	16.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		68.00000	55,000	16.28	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.23030	0.21390			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.23120	0.21310			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.04370	0.05620			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.51940	0.50620			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.04900	0.05750			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.05570	0.06950			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.24780	0.22780			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.13950	0.13120			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11150	0.10560			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.02730	0.03190			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04810	0.05300			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.11150	9.08590		20.59	2,004,530.00	220	1,067.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		795.00000	818,000	21.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		9.00000	7,000	21.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		746.00000	769,000	21.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		10.00000	8,000	21.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		843.00000	867,000	22.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		7.00000	6,000	22.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		604.00000	624,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		18.00000	13,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		941.00000	965,000	23.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		5.00000	4,000	23.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,187.00000	1,213,000	24.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		1.00000	2,000	24.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		558.00000	576,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		22.00000	15,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		289.00000	292,000	19.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		103.00000	81,000	19.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		94.00000	87,000	23.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		408.00000	376,000	23.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		166.00000	160,000	20.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		230.00000	199,000	20.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		651.00000	672,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		15.00000	11,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,088.00000	1,113,000	23.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		2.00000	2,000	23.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,337.00000	1,362,000	25.31	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	25.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		354.00000	362,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		68.00000	51,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,436.00000	1,462,000	25.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	1,000	25.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		428.00000	440,000	18.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		42.00000	29,000	18.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		260.00000	260,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		124.00000	99,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		513.00000	529,000	18.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		27.00000	18,000	18.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		84.00000	77,000	23.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		448.00000	416,000	23.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		148.00000	142,000	21.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		262.00000	231,000	21.40	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.25870	9.22530		22.66	231,467.50	25	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		812.00000	815,000	20.50	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		187.00000	156,000	20.50	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		779.00000	780,000	20.59	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		204.00000	171,000	20.59	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		846.00000	850,000	20.41	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		171.00000	141,000	20.41	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			372.58600	372.87900			0.00	0	156.00
GOVI	On	02/02/2012	GOVI	369.00	Call		38,790.00000	35,860,000		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		38,690.00000	35,760,000		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		38,890.00000	35,960,000		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			378.08500	378.39300			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		36,070.00000	39,150,000		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		36,170.00000	39,250,000		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		35,970.00000	39,050,000		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			163.77800	163.80400			0.00	0	505.00
IGOV	On	03/05/2012	Index Future			166.19600	166.22600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			447.08300	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			5.58000	5.60000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.57000	5.59000				0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.57000	5.59000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.57000	5.59000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.57000	5.60000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.57000	5.62000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.57000	5.64000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.68000	5.78000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.89000	6.01000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.18000	6.29000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.46000	6.58000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.73000	6.84000				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				6.39670	6.31590		17.22	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			131.00000	180,000	16.94	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			80.00000	48,000	16.94	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			125.00000	173,000	16.97	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put			84.00000	51,000	16.97	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		137.00000	186,000	16.92	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		76.00000	44,000	16.92	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.44770	6.36440		16.76	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		281.00000	324,000	16.64	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		200.00000	160,000	16.64	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		275.00000	318,000	16.65	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		204.00000	164,000	16.65	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		286.00000	330,000	16.63	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		195.00000	156,000	16.63	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.48750	6.40590		18.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		412.00000	452,000	18.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		306.00000	265,000	18.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		387.00000	426,000	18.54	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		331.00000	289,000	18.54	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		438.00000	480,000	18.44	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		282.00000	243,000	18.44	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			362.95200	364.10300			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				7.05000	7.07200		3.91	77,598,292.44	618	12,966.00
R157 On	02/02/2012	Bond Future	8.50	Call			4,901.00000	4,978,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			8.00000	7,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			5,066.00000	5,143,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			6.00000	5,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			4,736.00000	4,812,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			10.00000	8,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			219.00000	230,000	3.92	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			2,073.00000	2,007,000	3.92	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			3,873.00000	3,797,000	3.82	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			25.00000	27,000	3.82	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			815.00000	847,000	4.01	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			892.00000	847,000	4.01	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			3,013.00000	2,939,000	3.87	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			76.00000	80,000	3.87	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			2,372.00000	2,302,000	3.90	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			158.00000	166,000	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		297.00000	311,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,793.00000	1,730,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,100.00000	1,140,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		651.00000	613,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.14600	7.16900		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,735.00000	3,797,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		264.00000	251,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,869.00000	3,932,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		241.00000	229,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,602.00000	3,663,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		289.00000	275,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.23400	7.25900		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,151.00000	3,201,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		935.00000	909,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,252.00000	3,303,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		888.00000	863,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,052.00000	3,100,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		984.00000	956,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.33100	7.36200		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,543.00000	1,578,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,556.00000	2,505,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,606.00000	1,641,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,478.00000	2,427,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,483.00000	1,516,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,637.00000	2,583,000	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			8.73000	8.68500		15.29	0.00	0	24,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,691.00000	4,403,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,861.00000	1,983,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,978.00000	4,683,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,708.00000	1,823,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,411.00000	4,132,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,023.00000	2,155,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,492.00000	9,841,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		456.00000	395,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,877.00000	20,284,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		15.00000	11,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,373.00000	7,686,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		850.00000	753,000	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		32,679.00000	32,269,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,454.00000	104,043,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.81700	8.77000		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,652.00000	5,393,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,615.00000	3,776,000	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		5,904.00000	5,639,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,431.00000	3,586,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,406.00000	5,153,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,807.00000	3,975,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.90000	8.85100		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,148.00000	4,925,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,043.00000	6,250,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,361.00000	5,132,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,811.00000	6,013,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,939.00000	4,722,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,280.00000	6,493,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.98300	8.93400		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,876.00000	5,661,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,482.00000	7,689,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,081.00000	5,862,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,247.00000	7,451,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,674.00000	5,464,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,722.00000	7,934,000	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			218.64040	218.64447			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		644.00000	640,000		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		594.00000	590,000		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		694.00000	690,000		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			243.63044	243.16623			0.00	0	850.00
R197	On	02/02/2012	Bond Future	237.00	Call		6,166.00000	6,630,000		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		6,116.00000	6,580,000		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		6,216.00000	6,680,000		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			6.53900	6.57800		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,345.00000	4,449,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,471.00000	4,575,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,219.00000	4,322,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1.00000	0,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.59900	6.64000		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,834.00000	2,920,000	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		164.00000	150,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,936.00000	3,023,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		148.00000	134,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,732.00000	2,817,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		180.00000	165,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.64600	6.69100		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,352.00000	2,422,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		574.00000	544,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,430.00000	2,501,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		543.00000	514,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,276.00000	2,345,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		606.00000	575,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.68700	6.74200		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,220.00000	1,269,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,705.00000	1,644,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,268.00000	1,318,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,653.00000	1,593,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,173.00000	1,220,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,759.00000	1,696,000	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			181.26840	181.83880			0.00	0	34,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,839.00000	4,268,000		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		4,789.00000	4,218,000		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		4,889.00000	4,318,000		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			7.63300	7.65500		6.92	0.00	0	1,867.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,936.00000	5,028,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		87.00000	79,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,138.00000	5,230,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		74.00000	66,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,736.00000	4,826,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		102.00000	92,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,516.00000	3,426,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		237.00000	247,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,575.00000	2,492,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		473.00000	491,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		679.00000	704,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		2,082.00000	2,007,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,050.00000	2,109,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		715.00000	674,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.72800	7.75000		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,892.00000	4,964,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		631.00000	607,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,056.00000	5,129,000	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		588.00000	565,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,731.00000	4,802,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		678.00000	653,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.81700	7.84000		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,429.00000	4,487,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,711.00000	1,673,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,558.00000	4,618,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,638.00000	1,602,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,297.00000	4,354,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,782.00000	1,743,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.91200	7.93900		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,890.00000	2,937,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,649.00000	3,588,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,986.00000	3,035,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,544.00000	3,485,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,794.00000	2,840,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,755.00000	3,693,000	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			7.92900	7.94000		9.37	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,538.00000	5,586,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		181.00000	172,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,759.00000	5,808,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		159.00000	150,000	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		5,319.00000	5,365,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		207.00000	195,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.02400	8.03500		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,687.00000	4,720,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,153.00000	1,131,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,857.00000	4,891,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,082.00000	1,061,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,519.00000	4,551,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,227.00000	1,204,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.11600	8.12700		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,272.00000	4,297,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,472.00000	2,443,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,414.00000	4,441,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,376.00000	2,349,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,131.00000	4,156,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,570.00000	2,541,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.20900	8.22300		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,397.00000	3,423,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,454.00000	4,414,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,510.00000	3,536,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,328.00000	4,289,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,287.00000	3,312,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,582.00000	4,541,000	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			6.30700	6.35100		2.00	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,946.00000	3,026,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,034.00000	3,114,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,858.00000	2,938,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.36300	6.41300		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,796.00000	1,866,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		82.00000	72,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,865.00000	1,936,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		73.00000	64,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,727.00000	1,797,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		91.00000	81,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.39700	6.45400		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,436.00000	1,490,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		356.00000	333,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,483.00000	1,539,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		336.00000	314,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,388.00000	1,442,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		376.00000	352,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.40500	6.48300		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		633.00000	668,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,186.00000	1,132,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		658.00000	694,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,153.00000	1,100,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		608.00000	643,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,218.00000	1,164,000	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			8.13600	8.13700		9.16	953,430.60	10	24,484.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,863.00000	4,863,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		199.00000	193,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,097.00000	5,097,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		171.00000	166,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,631.00000	4,630,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		229.00000	222,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,717.00000	4,707,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		197.00000	192,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,256.00000	3,243,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		490.00000	483,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		813.00000	805,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,431.00000	2,417,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,705.00000	2,700,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		707.00000	696,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.23100	8.23100		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,341.00000	4,332,000	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		1,580.00000	1,571,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,512.00000	4,504,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,490.00000	1,482,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,172.00000	4,164,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,672.00000	1,664,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.32200	8.32200		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,706.00000	4,699,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,487.00000	2,480,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,862.00000	4,855,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,388.00000	2,381,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,552.00000	4,545,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,589.00000	2,582,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.41000	8.41100		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,752.00000	3,748,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,579.00000	4,570,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,876.00000	3,872,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,445.00000	4,436,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,629.00000	3,626,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,715.00000	4,707,000	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			8.18000	8.16000		9.42	0.00	0	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		5,046.00000	4,933,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		185.00000	192,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,297.00000	5,183,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		157.00000	163,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,796.00000	4,684,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		215.00000	223,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,601.00000	4,702,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		219.00000	200,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,301.00000	3,384,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		491.00000	455,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		841.00000	790,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,416.00000	2,484,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,933.00000	2,836,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		634.00000	657,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.26400	8.24300		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,425.00000	5,327,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,132.00000	1,156,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,624.00000	5,524,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,056.00000	1,079,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,225.00000	5,128,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,207.00000	1,233,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.34500	8.32300		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,946.00000	4,861,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,550.00000	2,590,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,115.00000	5,029,000	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		2,444.00000	2,483,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,779.00000	4,695,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,659.00000	2,701,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.42600	8.40500		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,681.00000	3,618,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,549.00000	4,603,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,816.00000	3,752,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,403.00000	4,456,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,550.00000	3,488,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,700.00000	4,755,000	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			9.08500	9.02000		20.86	0.00	0	2,599.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,476.00000	2,214,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,629.00000	2,859,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,660.00000	2,387,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,432.00000	2,651,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,299.00000	2,049,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,835.00000	3,077,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.16000	9.09200		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,494.00000	3,234,000	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		4,190.00000	4,438,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,671.00000	3,404,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,988.00000	4,229,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,319.00000	3,067,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,398.00000	4,654,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.23100	9.16100		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,190.00000	4,898,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,535.00000	4,759,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,370.00000	5,072,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,351.00000	4,569,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,013.00000	4,727,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,725.00000	4,955,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.30200	9.23100		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,778.00000	4,521,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,502.00000	6,762,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,945.00000	4,682,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,290.00000	6,544,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,611.00000	4,360,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,717.00000	6,983,000	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			137.43003	137.33261			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,333.00000	6,430,000		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		6,283.00000	6,380,000		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		6,383.00000	6,480,000		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			114.85311	114.73940			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,239.00000	4,353,000		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		4,189.00000	4,303,000		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		4,289.00000	4,403,000		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			111.23186	111.22673			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,727.00000	2,732,000		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		2,677.00000	2,682,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,777.00000	2,782,000		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			9.09400	9.02800		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,644.00000	2,375,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,862.00000	3,102,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,845.00000	2,563,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,675.00000	2,902,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,452.00000	2,194,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,060.00000	3,312,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.17400	9.10600		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,651.00000	4,350,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,562.00000	3,778,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,865.00000	4,556,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,403.00000	3,611,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,441.00000	4,147,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,727.00000	3,951,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.25000	9.18000		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,269.00000	4,976,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,744.00000	4,976,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,474.00000	5,175,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,577.00000	4,803,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,067.00000	4,780,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,917.00000	5,154,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.32900	9.25800		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		4,846.00000	4,589,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,797.00000	7,064,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,033.00000	4,770,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,600.00000	6,862,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,658.00000	4,407,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,995.00000	7,269,000	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			16,640.31000	16,577.51000			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			1.31550	1.30840		23.36	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,086.00000	2,157,000	30.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		2.00000	2,000	30.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,591.00000	1,661,000	27.79	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		7.00000	6,000	27.79	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,585.00000	2,655,000	32.61	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		1.00000	0,000	32.61	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.33290	1.32540		24.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,440.00000	1,491,000	21.89	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		186.00000	162,000	21.89	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		1,102.00000	1,140,000	22.61	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		348.00000	311,000	22.61	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,841.00000	1,901,000	21.26	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		87.00000	72,000	21.26	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>214,785,849.34</b>	<b>16,232</b>	<b>1,314,170.00</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			0.00	0	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			0.00	0	1,900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		7,200,000,000.00		72,000	13,492,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			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			6,000,000,000.00	60,000	7,653,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			14,600,000,000.00	146,000	7,297,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	1,717,000.00
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		7,400,000,000.00		74,000	12,410,000.00
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		1,800,000,000,000.00		18,000,000	4,500,000.00

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			0.00	0	0.00
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 <sub>On</sub>	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310E <sub>On</sub>	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310C <sub>On</sub>	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311A <sub>On</sub>	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E <sub>On</sub>	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311C <sub>On</sub>	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E <sub>On</sub>	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E <sub>On</sub>	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311F <sub>On</sub>	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0 <sub>On</sub>	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A <sub>1On</sub>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A <sub>2On</sub>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A <sub>3On</sub>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22B <sub>On</sub>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22C <sub>On</sub>	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22D <sub>On</sub>	21/07/2016	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
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			9,300,000,000.00	93,000	3,632,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000		5,000,000,000,000.00	50,000,000	50,000,000.00	
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			4,500,000,000.00	45,000	4,290,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	36,000.00
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			4,600,000,000.00	46,000	8,364,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	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
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00



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
CLN224	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,240,000,000,000.00		12,400,000	3,100,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			14,300,000,000.00	143,000	4,456,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500		1,175,000,000,000.00	200,000,000	200,000,000	200,000,000.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500		3,265,342,500,000.00	455,100,000	455,100,000	502,000,000.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,800,000,000,000.00	18,000,000	18,000,000	27,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,219,300,000,000.00	262,193,000	262,193,000	69,191,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		45,825,400,000,000.00	458,254,000	458,254,000	123,862,000.00
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		3,612,200,000,000.00	36,122,000	36,122,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EGL02	On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ163L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		11,000,000,000,000.00		110,000,000	55,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		8,278,907,250,000.00		895,017,000	249,480,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,500,100,000,000.00	150,010,000	77,933,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			632,474,500,000.00	80,570,000	44,050,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			5,418,472,500,000.00	722,463,000	220,074,000.00
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			1,000,000,000,000.00	10,000,000	5,231,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		254,580,000,000.00		2,545,800	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	1,780,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX <sub>On</sub> 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	215.00
GPT10 <sub>On</sub> 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11 <sub>On</sub> 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 <sub>On</sub> 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13 <sub>On</sub> 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A <sub>On</sub> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B <sub>On</sub> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C <sub>On</sub> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 <sub>On</sub> 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 <sub>On</sub> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 <sub>On</sub> 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <sub>On</sub> 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <sub>On</sub> 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <sub>On</sub> 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 <sub>On</sub> 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 <sub>On</sub> 12/01/2012 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	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		5,017,200,000,000.00		50,172,000	33,866,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	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		2,404,300,000,000.00		24,043,000	16,807,000.00
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		2,000,000,000,000.00		20,000,000	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	2,986,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IN09	On	01/02/2016	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
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
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		2,000,000,000,000.00		20,000,000	10,000,000.00
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		3,700,000,000,000.00		37,000,000	37,000,000.00
IND210	On	06/03/2012			100.00000	100.00000		13,500,000,000,000.00		135,000,000	135,000,000.00
IND211	On	13/03/2012			100.00000	100.00000		53,500,000,000,000.00		535,000,000	535,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000		900,000,000,000.00	9,000,000	9,000,000	9,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			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
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		11,211,200,000,000.00		112,112,000	29,493,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	593,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			30,000,000,000.00	300,000	100,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			940,000,000.00	9,400,000	4,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		27,960,000,000,000.00		279,600,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			16,500,000,000.00	165,000	15,945,000.00
MTN02	On	13/07/2014			100.00000	100.00000			16,300,000,000.00	163,000	3,266,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			5,800,000,000.00	58,000	4,257,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			156,900,000,000,000.00	1,569,000,000	750,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		45,000,000,000.00		450,000	150,000.00
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		9,000,000,000.00		90,000	4,374,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		4,600,000,000.00		46,000	6,292,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			60,000,000,000.00	600,000	150,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			14,100,000,000.00	141,000	10,268,000.00
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	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,562,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500		13,150,000,000.00	0.00	2,000,000	1,000,000.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			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		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		22,000,000,000,000.00		220,000,000	310,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,960,000,000,000.00		19,600,000	9,800,000.00
NRA01	On	31/03/2013			100.00000	100.00000		0.00		0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,207,000,000,000.00		22,070,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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			8,806,800,000,000.00	88,068,000	26,473,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2C1EOn	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
PR2D1EOn	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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.96000	6.98000		247,623,158,400,000.00	35,578,040,000	15,185,846,372.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.66000	8.61500		130,138,848,299,100.00	15,027,580,635	8,574,206,218.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			216.44865	216.41926		66,982,199,229,000.00	309,460,000	1,074,167,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.36000	2.38000			2,369,779,840,000.00	1,004,144,000	323,561,513.00
R201	On	21/12/2014	Spot Bond			6.47500	6.51000			53,709,806,889,725.00	8,294,950,871	2,512,885,000.00
R202	On	07/12/2033	Spot Bond			2.47000	2.45000			2,899,088,400,000.00	1,173,720,000	1,664,350,000.00
R203	On	15/09/2017	Spot Bond			7.55000	7.57000			104,296,122,800,000.00	13,814,056,000	6,312,713,950.00
R204	On	21/12/2018	Spot Bond			7.85000	7.86000			65,316,488,841,950.00	8,320,571,827	5,355,927,811.00
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			6.24000	6.28000			61,904,437,920,000.00	9,920,583,000	5,491,352,000.00
R207	On	15/01/2020	Spot Bond			8.06000	8.06000			129,463,932,156,000.00	16,062,522,600	7,528,359,000.00
R208	On	31/03/2021	Spot Bond			8.11000	8.09000			118,398,687,091,350.00	14,599,098,285	6,916,809,310.00
R209	On	31/03/2036	Spot Bond			9.02500	8.96000			120,684,583,325,000.00	13,372,253,000	8,393,176,300.00
R210	On	31/03/2028	Spot Bond			2.43500	2.44000			2,210,054,700,000.00	907,620,000	334,500,000.00
R211	On	31/01/2017	Spot Bond			1.19000	1.21000			1,468,460,000,000.00	1,234,000,000	532,000,000.00
R212	On	31/01/2022	Spot Bond			2.36500	2.36500			4,592,830,000,000.00	1,942,000,000	1,009,808,498.00
R213	On	28/02/2031	Spot Bond			9.02500	8.96000			51,813,788,500,000.00	5,741,140,000	1,841,900,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			35,725,365,000,000.00	5,496,210,000	2,534,600,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060L	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		3,100,000,000,000.00	31,000,000	31,000,000	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			0.00	0	17,257,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		3,400,000,000.00	34,000	34,000	3,508,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,021,000.00
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			0.00	0	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		14,700,000,000.00		147,000	1,775,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	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
SYN84	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
SYN866	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			0.00	0	12,000.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	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			0.00	0	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			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		608,900,000,000.00		6,089,000	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		201,217,900,000,000.00		2,012,179,000	1,009,000,000.00
TN20	On	17/09/2020			100.00000	100.00000		73,609,000,000,000.00		736,090,000	262,000,000.00

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			29,000,000,000,000.00	290,000,000	105,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			86,000,000,000,000.00	860,000,000	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,623,500,000,000.00	36,235,000	73,139,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	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			4,800,000,000,000.00	48,000,000	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			100.00000	100.00000			2,500,000,000,000.00	25,000,000	25,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012			100.00000	100.00000			6,800,000,000,000.00	68,000,000	112,000,000.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			12,601,000,000,000.00	126,010,000	63,453,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			12,950,600,000,000.00	129,506,000	137,753,000.00
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			6,200,000,000,000.00	62,000,000	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			18,400,000,000,000.00	184,000,000	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
ZA001	On	01/09/2016	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
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
ZA018	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
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

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**Total for j-Bonds :** **2,153,288,358,142,130.00 164,637,183,018 83,538,277,557.00**

**Grand Total:** **2,153,288,572,927,970.00 164,637,199,250 83,539,591,727.00**