



# Daily MTM Report

Daily summary for: 19/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			8.37550	8.36780		22.48	1,620,441,487.00	193,474	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,018.00000	1,026,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		968.00000	976,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,068.00000	1,076,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,618.00000	1,626,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		4.00000	1,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		372.00000	376,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,368.00000	1,376,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,118.00000	1,126,000	22.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,218.00000	2,226,000	22.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		868.00000	876,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,918.00000	1,926,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,968.00000	1,976,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,118.00000	2,126,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		325.00000	326,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		7.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,418.00000	2,426,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		918.00000	926,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,668.00000	1,676,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,568.00000	1,576,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		470.00000	476,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		2.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		668.00000	676,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,518.00000	1,526,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	1,000	22.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		2,068.00000	2,076,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,018.00000	2,026,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,368.00000	2,376,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		569.00000	576,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		768.00000	776,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,768.00000	1,776,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,518.00000	2,526,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		519.00000	526,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,168.00000	1,176,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,818.00000	1,826,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		83.00000	26,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		65.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		191.00000	176,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		23.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,268.00000	2,276,000	22.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,218.00000	1,226,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,468.00000	1,476,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,268.00000	1,276,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,718.00000	1,726,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,168.00000	2,176,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		115.00000	76,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		47.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,868.00000	1,876,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,418.00000	1,426,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		718.00000	726,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		62.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		94.00000	25,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		151.00000	126,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		33.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		618.00000	626,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	1,000	22.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,318.00000	1,326,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		278.00000	276,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		10.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,318.00000	2,326,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		421.00000	426,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		3.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		818.00000	826,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		0.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		233.00000	226,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		15.00000	1,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		7.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		389.00000	375,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		437.00000	425,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		5.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,582.00000	2,575,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,532.00000	3,525,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		295.00000	275,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		13.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		166.00000	125,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		34.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		633.00000	625,000	22.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		1.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.48420	8.48140		22.28	1,867,397,872.60	220,103	239,805.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,460.00000	1,459,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		15.00000	11,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,413.00000	1,411,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		18.00000	13,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,508.00000	1,508,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		13.00000	10,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,495.00000	1,494,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		14.00000	10,000	20.70	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,352.00000	1,349,000	20.28	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		21.00000	15,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,259.00000	1,254,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		28.00000	20,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,689.00000	1,690,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		8.00000	6,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,305.00000	1,301,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		24.00000	17,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,738.00000	1,739,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		7.00000	5,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		989.00000	976,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		58.00000	42,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		684.00000	658,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		153.00000	124,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,121.00000	1,113,000	19.59	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	7.40	Put		40.00000	29,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		485.00000	455,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		304.00000	271,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,788.00000	1,789,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		7.00000	5,000	21.94	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		462.00000	431,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		331.00000	297,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,640.00000	1,641,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		9.00000	7,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		651.00000	624,000	19.92	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		170.00000	140,000	19.92	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,399.00000	1,397,000	20.42	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		18.00000	13,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,837.00000	1,838,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		6.00000	4,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,077.00000	1,067,000	19.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		46.00000	33,000	19.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		535.00000	505,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		254.00000	221,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		753.00000	730,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		122.00000	96,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,447.00000	1,445,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		16.00000	11,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,887.00000	1,888,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		6.00000	4,000	22.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		789.00000	767,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		108.00000	83,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		619.00000	592,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		188.00000	158,000	20.06	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		718.00000	693,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		137.00000	109,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		561.00000	532,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		230.00000	198,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,167.00000	1,159,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		36.00000	25,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,212.00000	1,206,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		31.00000	22,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,591.00000	1,592,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		10.00000	8,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		864.00000	846,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		83.00000	62,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		589.00000	560,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		208.00000	176,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,032.00000	1,021,000	19.31	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		51.00000	37,000	19.31	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,085.00000	2,087,000	24.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		4.00000	3,000	24.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,334.00000	2,336,000	25.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		3.00000	2,000	25.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		946.00000	931,000	19.03	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		65.00000	47,000	19.03	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		509.00000	479,000	20.98	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		278.00000	245,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,284.00000	2,286,000	25.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	2,000	25.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,543.00000	1,543,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		12.00000	9,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		826.00000	806,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		95.00000	72,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		440.00000	409,000	21.76	1,983,650.00	4,850	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		359.00000	325,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,036.00000	2,037,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		5.00000	3,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		904.00000	887,000	18.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		73.00000	53,000	18.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,936.00000	1,938,000	22.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		5.00000	4,000	22.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,986.00000	1,987,000	23.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		5.00000	3,000	23.32	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,135.00000	2,137,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		4.00000	3,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,384.00000	2,386,000	26.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		3.00000	2,000	26.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		419.00000	389,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		388.00000	355,000	22.02	0.00	0	250.00

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		399.00000	369,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		418.00000	385,000	22.28	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		298.00000	271,000	23.79	1,314,350.00	4,850	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		617.00000	587,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		765.00000	738,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		246.00000	222,000	24.80	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		362.00000	332,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		481.00000	448,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		345.00000	315,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		514.00000	481,000	23.03	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		582.00000	551,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		313.00000	285,000	23.54	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		547.00000	516,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		328.00000	300,000	23.28	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.59180	8.58760		23.08	1,220,035.60	142	27,127.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,410.00000	1,403,000	19.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		72.00000	61,000	19.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,368.00000	1,360,000	19.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		80.00000	68,000	19.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,453.00000	1,447,000	19.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		65.00000	55,000	19.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		797.00000	776,000	20.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		309.00000	284,000	20.93	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		27.00000	22,000	20.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,865.00000	1,864,000	20.57	0.00	0	4,850.00

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	8.50	Call		613.00000	591,000	22.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		525.00000	499,000	22.64	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		557.00000	536,000	23.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		619.00000	594,000	23.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		521.00000	501,000	23.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		683.00000	659,000	23.62	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.69060	8.68680		23.32	28,965,769.80	3,333	5,856.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,587.00000	1,576,000	19.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		100.00000	85,000	19.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,546.00000	1,534,000	19.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		109.00000	93,000	19.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,628.00000	1,618,000	19.21	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		91.00000	77,000	19.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		119.00000	103,000	19.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,506.00000	1,494,000	19.40	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		997.00000	973,000	24.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		584.00000	564,000	24.52	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,080.00000	1,058,000	20.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		293.00000	267,000	20.28	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		752.00000	729,000	22.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		665.00000	638,000	22.93	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,069.00000	1,045,000	24.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		556.00000	536,000	24.81	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		793.00000	767,000	23.62	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		680.00000	658,000	23.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future			8.78830	8.78390		23.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,353.00000	1,338,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		269.00000	250,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,321.00000	1,305,000	20.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		287.00000	267,000	20.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,386.00000	1,371,000	19.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		252.00000	233,000	19.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		390.00000	368,000	20.81	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,174.00000	1,156,000	20.81	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,051.00000	1,029,000	24.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		735.00000	717,000	24.41	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.88640	8.86390		23.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,335.00000	1,331,000	20.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		421.00000	395,000	20.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,309.00000	1,303,000	20.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		445.00000	417,000	20.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,363.00000	1,360,000	20.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		399.00000	374,000	20.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,110.00000	1,079,000	24.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		874.00000	865,000	24.24	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,260.00000	1,253,000	21.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		496.00000	467,000	21.20	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.80690	9.60120		24.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,034.00000	2,153,000	22.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		933.00000	846,000	22.43	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	8.55	Call		2,015.00000	2,133,000	22.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		964.00000	876,000	22.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,053.00000	2,173,000	22.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		902.00000	816,000	22.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		647.00000	569,000	20.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,248.00000	2,376,000	20.95	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.69350	10.69170		25.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,729.00000	2,696,000	23.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,237.00000	1,203,000	23.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,710.00000	2,677,000	23.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,268.00000	1,234,000	23.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,748.00000	2,715,000	23.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,206.00000	1,172,000	23.55	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.37550	8.36780		22.48	41,877.50	5	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			136,780.00000	137,550,000	22.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			0.00000	0,000	22.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			131,780.00000	132,550,000	22.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			0.00000	0,000	22.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			141,780.00000	142,550,000	22.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			0.00000	0,000	22.48	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.48420	8.48140		22.28	0.00	0	731.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			98,882.00000	97,554,000	19.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,742.00000	4,134,000	19.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			94,585.00000	93,080,000	19.03	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	7.60	Put		6,445.00000	4,660,000	19.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		103,243.00000	102,080,000	19.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		5,103.00000	3,660,000	19.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		25,332.00000	22,061,000	20.72	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		53,472.00000	50,481,000	20.72	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.59180	8.58760		23.08	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		67,541.00000	65,348,000	21.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		43,781.00000	41,168,000	21.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		65,385.00000	63,198,000	22.19	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		46,625.00000	44,018,000	22.19	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		69,780.00000	67,586,000	21.75	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		41,020.00000	38,406,000	21.75	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			13.00300	12.97970		17.78	26,981,225.00	2,075	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,330.00000	1,353,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		0.00000	0,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,280.00000	1,303,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		0.00000	0,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,380.00000	1,403,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		0.00000	0,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		781.00000	803,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		1.00000	0,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,680.00000	1,703,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		0.00000	0,000	17.78	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,080.00000	1,103,000	17.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		0.00000	0,000	17.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,230.00000	1,253,000	17.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		0.00000	0,000	17.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,480.00000	2,503,000	17.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	17.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,280.00000	2,303,000	17.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	17.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.16580	13.14510		18.15	23,685,274.20	1,799	10,583.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,729.00000	1,745,000	18.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		34.00000	29,000	18.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,680.00000	1,696,000	17.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		35.00000	30,000	17.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,777.00000	1,793,000	18.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		32.00000	27,000	18.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,632.00000	1,648,000	17.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		37.00000	32,000	17.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,302.00000	1,316,000	16.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		57.00000	50,000	16.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,167.00000	2,185,000	20.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		22.00000	19,000	20.33	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,393.00000	1,408,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		48.00000	42,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		981.00000	985,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		136.00000	119,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,826.00000	1,842,000	18.56	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	11.35	Put		31.00000	26,000	18.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,265.00000	2,283,000	20.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		20.00000	17,000	20.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,488.00000	1,503,000	16.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		43.00000	37,000	16.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,069.00000	2,086,000	19.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		24.00000	20,000	19.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,217.00000	1,229,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		72.00000	63,000	16.18	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		1,259.00000	1,272,000	16.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		64.00000	56,000	16.14	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		807.00000	805,000	16.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		212.00000	189,000	16.76	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		339.00000	311,000	17.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		634.00000	627,000	17.45	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		759.00000	727,000	19.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		354.00000	343,000	19.27	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.32120	13.29840		20.41	0.00	0	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,614.00000	1,632,000	18.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		166.00000	161,000	18.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,572.00000	1,590,000	18.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		174.00000	169,000	18.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,656.00000	1,674,000	18.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		158.00000	153,000	18.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10753	0.10750		21.07	24,839.43	231	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,750.00000	2,753,000	21.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,750.00000	1,753,000	21.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		0.00000	0,000	21.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,750.00000	3,753,000	21.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	21.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10920	0.10920		22.32	25,225.20	231	4,421.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,933.00000	1,930,000	19.88	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		13.00000	10,000	19.88	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,060.00000	1,023,000	19.64	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		140.00000	103,000	19.64	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,924.00000	2,923,000	25.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		4.00000	3,000	25.37	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.11080	0.11080		23.23	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		878.00000	848,000	22.72	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		598.00000	568,000	22.72	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		529.00000	504,000	25.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,249.00000	1,224,000	25.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,468.00000	1,446,000	20.50	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		188.00000	166,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.90870	10.90220		14.48	29,289,859.50	2,685	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,102.00000	1,109,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		0.00000	0,000	14.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,052.00000	1,059,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,152.00000	1,159,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		902.00000	909,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,352.00000	1,359,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,602.00000	1,609,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,502.00000	1,509,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		849.00000	841,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		952.00000	959,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		699.00000	691,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,402.00000	1,409,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		37.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		135.00000	91,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		653.00000	659,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		1.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		1.00000	0,000	14.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		749.00000	741,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		554.00000	559,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		2.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		852.00000	859,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,302.00000	1,309,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		9.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		307.00000	291,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		753.00000	759,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		1.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		802.00000	809,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		1.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		603.00000	609,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		51.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		99.00000	41,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		998.00000	991,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Put		501.00000	491,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Call		3.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		407.00000	409,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		5.00000	0,000	14.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.06010	11.06280		17.54	13,283,180.10	1,201	24,012.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,038.00000	1,023,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		75.00000	63,000	16.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		996.00000	980,000	16.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		83.00000	70,000	16.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,080.00000	1,066,000	16.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		67.00000	56,000	16.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,024.00000	2,020,000	20.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	10,000	20.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		915.00000	897,000	16.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		102.00000	87,000	16.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,305.00000	1,294,000	17.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		42.00000	34,000	17.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,073.00000	2,069,000	20.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	9,000	20.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,212.00000	1,201,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		49.00000	41,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		661.00000	636,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		198.00000	176,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		572.00000	544,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		259.00000	234,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		876.00000	857,000	16.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		113.00000	97,000	16.65	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		401.00000	371,000	17.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		438.00000	411,000	17.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		270.00000	242,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		707.00000	682,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		492.00000	463,000	17.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		329.00000	303,000	17.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		212.00000	188,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		899.00000	878,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		468.00000	438,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		355.00000	328,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,540.00000	1,533,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		27.00000	23,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		329.00000	300,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		566.00000	540,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		544.00000	516,000	17.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		281.00000	256,000	17.08	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		381.00000	354,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		444.00000	414,000	17.45	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		781.00000	758,000	19.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		244.00000	218,000	19.33	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.20950	11.21250		19.10	0.00	0	14,009.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,058.00000	1,035,000	17.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		246.00000	226,000	17.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,025.00000	1,001,000	17.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		263.00000	242,000	17.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,093.00000	1,070,000	17.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		231.00000	211,000	17.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.35100	11.35440		19.64	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,085.00000	1,078,000	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	17/09/2012	Foreign Exchange Future	10.73	Put		456.00000	453,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,055.00000	1,048,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		476.00000	473,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,080.00000	1,108,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		401.00000	433,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			408.09700	407.05900			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			413.98300	412.95100			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			371.86500	370.98600			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			377.22800	376.35600			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.33430	8.33790		20.81	2,917,005.00	350	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,688.00000	1,684,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,638.00000	1,634,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,738.00000	1,734,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		838.00000	834,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		1,038.00000	1,034,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.35660	8.37000		19.42	2,632,329.00	315	42,150.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,149.00000	1,136,000	20.41	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		29.00000	29,000	20.41	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	7.30	Call		1,102.00000	1,090,000	20.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		32.00000	33,000	20.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,195.00000	1,183,000	20.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		25.00000	26,000	20.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		1,010.00000	998,000	19.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		40.00000	41,000	19.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,434.00000	1,421,000	21.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		14.00000	14,000	21.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		714.00000	704,000	19.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		94.00000	97,000	19.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		965.00000	953,000	19.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		45.00000	46,000	19.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,386.00000	1,373,000	21.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		16.00000	16,000	21.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,173.00000	2,159,000	25.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	2,000	25.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		601.00000	592,000	19.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		131.00000	135,000	19.28	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.39710	8.40970		19.70	839,710.00	100	6,983.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		914.00000	907,000	19.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		154.00000	160,000	19.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		877.00000	870,000	19.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		167.00000	173,000	19.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		951.00000	944,000	19.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		141.00000	147,000	19.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.43780	8.45100		20.10	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		679.00000	677,000	19.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		464.00000	476,000	19.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		655.00000	653,000	19.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		490.00000	502,000	19.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		704.00000	702,000	19.80	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		439.00000	451,000	19.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.38210	9.39950		17.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,477.00000	2,461,000	17.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		378.00000	379,000	17.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,436.00000	2,421,000	17.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		387.00000	389,000	17.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,518.00000	2,502,000	17.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		369.00000	370,000	17.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.09100	8.09520		14.38	80,910.00	10	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		845.00000	841,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		0.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		795.00000	791,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		895.00000	891,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		446.00000	441,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		1.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,295.00000	1,291,000	14.38	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		496.00000	491,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		1.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,245.00000	1,241,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		695.00000	691,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		0.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,195.00000	1,191,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		645.00000	641,000	14.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	0,000	14.38	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.18130	8.18990		15.80	81,813.00	10	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		694.00000	673,000	14.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		54.00000	42,000	14.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		653.00000	631,000	14.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		63.00000	50,000	14.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		736.00000	716,000	14.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		46.00000	35,000	14.92	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.27310	8.28090		16.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		452.00000	431,000	15.82	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		321.00000	308,000	15.82	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		428.00000	407,000	15.94	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		347.00000	334,000	15.94	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		477.00000	455,000	15.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		296.00000	282,000	15.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.47550	0.41420			0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.27550	0.27550			0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future				0.00370			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.49800	0.50690			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.04460	0.04990			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future				0.00510			0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.37550	0.36220			0.00	0	0.00
CF CANOn	31/01/2012	Can-Do Future			0.17010	0.15120			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.13570	0.12210			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01700	0.01770			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04210	0.04560			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.94080	8.88610		17.84	1,993,798.40	223	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		587.00000	641,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		1.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		537.00000	591,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		1.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		636.00000	691,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		391.00000	441,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		5.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		736.00000	791,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		986.00000	1,041,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		343.00000	391,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		7.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		67.00000	41,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		81.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		3.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		517.00000	459,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		13.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		277.00000	209,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		439.00000	491,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		3.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		886.00000	941,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,136.00000	1,191,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		129.00000	141,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		43.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,236.00000	1,291,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		208.00000	241,000	17.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		22.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		49.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		113.00000	9,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		297.00000	341,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		11.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		2.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		566.00000	509,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		10.00000	0,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		324.00000	259,000	17.84	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.07820	9.02560		20.83	2,024,438.60	223	223.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		631.00000	627,000	19.03	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		205.00000	149,000	19.03	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		602.00000	594,000	19.10	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		226.00000	166,000	19.10	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		663.00000	661,000	18.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		187.00000	133,000	18.97	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				9.21730	9.16410		23.72	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		634.00000	664,000	23.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		570.00000	547,000	23.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		614.00000	643,000	23.56	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		600.00000	576,000	23.56	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		654.00000	685,000	23.24	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		540.00000	518,000	23.24	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			373.29800	372.46400			0.00	0	184.00
GOVI	On	02/02/2012	GOVI	369.00	Call		34,640.00000	42,980,000		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		34,540.00000	42,880,000		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		34,740.00000	43,080,000		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			378.68200	377.85500			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		41,450.00000	33,180,000		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		41,550.00000	33,280,000		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		41,350.00000	33,080,000		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			167.75400	167.49100			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			170.17300	169.91500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			455.04500	458.43800			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.58000	5.58000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.57000	5.57000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.56000	5.56000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.55000	5.55000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.55000	5.55000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.55000	5.55000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.65000	5.65000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.85000	5.85000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.12000	6.12000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.39000	6.39000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.68000	6.68000			0.00	0	1,500.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
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				6.37490	6.30980		20.73	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.26	Call		80.00000	110,000	20.73	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.26	Put		35.00000	0,000	20.73	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.27	Call		73.00000	100,000	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put		38.00000	0,000	20.73	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call		87.00000	120,000	20.73	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		32.00000	0,000	20.73	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.42950	6.36820		14.58	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		248.00000	267,000	14.58	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		164.00000	121,000	14.58	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		242.00000	260,000	14.58	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		168.00000	124,000	14.58	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		253.00000	273,000	14.58	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		159.00000	117,000	14.58	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.47480	6.41310		17.78	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		392.00000	412,000	17.64	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		279.00000	237,000	17.64	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		367.00000	386,000	17.69	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		304.00000	261,000	17.69	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		419.00000	440,000	17.59	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		256.00000	215,000	17.59	0.00	0	0.00	
OTH1 On	02/02/2012	Index Future			363.89400	362.79300			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	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280				0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000			0.00	0	0.00
R157 On	02/02/2012	Bond Future			6.96000	6.99300			4.09	0.00	0	12,560.00
R157 On	02/02/2012	Bond Future	8.50	Call		5,174.00000	5,289,000		4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		2.00000	1,000		4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		5,340.00000	5,456,000		4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		2.00000	1,000		4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		5,007.00000	5,123,000		4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put		2.00000	2,000		4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call		204.00000	206,000		4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put		1,780.00000	1,666,000		4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put		3,587.00000	3,468,000		3.88	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call		17.00000	15,000		3.88	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call		857.00000	891,000		4.10	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put		656.00000	574,000		4.10	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put		2,718.00000	2,600,000		3.93	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call		60.00000	58,000		3.93	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put		2,076.00000	1,959,000		3.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.45	Call		140.00000	140,000	3.98	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		287.00000	293,000	4.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,505.00000	1,395,000	4.02	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,173.00000	1,222,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		445.00000	378,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.06100	7.09400		4.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,966.00000	4,049,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		250.00000	224,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,102.00000	4,187,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		228.00000	205,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,830.00000	3,912,000	4.69	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		271.00000	245,000	4.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.14400	7.18200		4.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,320.00000	3,388,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		870.00000	823,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,428.00000	3,498,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		831.00000	785,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,213.00000	3,280,000	4.77	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		911.00000	863,000	4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.24500	7.29000		4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,615.00000	1,659,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,427.00000	2,346,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,680.00000	1,725,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,352.00000	2,271,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,553.00000	1,595,000	4.50	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	01/11/2012	Bond Future	6.95	Put		2,506.00000	2,423,000	4.50	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.68800	8.72000		15.21	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,027.00000	4,125,000	15.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,516.00000	1,322,000	15.38	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,320.00000	4,428,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,369.00000	1,185,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,744.00000	3,832,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,676.00000	1,472,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,563.00000	9,256,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		208.00000	193,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,184.00000	19,892,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		2.00000	2,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,316.00000	7,007,000	14.70	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		474.00000	457,000	14.70	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,360.00000	32,652,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,134.00000	104,426,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.77800	8.81000		15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,384.00000	5,487,000	15.57	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	9.00	Put		3,705.00000	3,521,000	15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,633.00000	5,741,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,518.00000	3,340,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,140.00000	5,239,000	15.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,899.00000	3,712,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.86100	8.89500		15.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,934.00000	5,033,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,215.00000	6,016,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,143.00000	5,245,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,980.00000	5,783,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,730.00000	4,825,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,458.00000	6,254,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.94700	8.98200		15.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,686.00000	5,791,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,706.00000	7,509,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,887.00000	5,994,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,467.00000	7,273,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,489.00000	5,590,000	15.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,951.00000	7,750,000	15.15	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

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			218.92520	218.93125			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		931.00000	925,000		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		881.00000	875,000		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		981.00000	975,000		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			247.51482	247.50576			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,506.00000	10,515,000		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		10,456.00000	10,465,000		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		10,556.00000	10,565,000		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			6.46200	6.48900		3.44	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,582.00000	4,654,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,708.00000	4,781,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,455.00000	4,528,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.52800	6.55600		3.60	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	Call		3,035.00000	3,088,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		159.00000	144,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,139.00000	3,193,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		145.00000	130,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,931.00000	2,983,000	3.79	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		174.00000	157,000	3.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.57100	6.60200		3.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,520.00000	2,562,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		544.00000	516,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,603.00000	2,646,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		518.00000	492,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,439.00000	2,480,000	3.90	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		571.00000	543,000	3.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.61800	6.65800		3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,374.00000	1,402,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,691.00000	1,639,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,423.00000	1,452,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,640.00000	1,588,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,325.00000	1,353,000	3.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,743.00000	1,690,000	3.78	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			187.04347	186.14041			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,140.00000	10,043,000		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	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,090.00000	9,993,000		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		9,190.00000	10,093,000		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			7.59800	7.63000		6.94	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,003.00000	5,136,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		40.00000	27,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,210.00000	5,346,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		32.00000	22,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,796.00000	4,927,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		48.00000	33,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,312.00000	3,162,000	6.67	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		147.00000	143,000	6.67	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,335.00000	2,189,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		347.00000	348,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		539.00000	546,000	6.80	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,828.00000	1,689,000	6.80	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		1,954.00000	2,022,000	7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		505.00000	427,000	7.00	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.69900	7.73100		7.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,852.00000	4,949,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		508.00000	465,000	7.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Call		5,020.00000	5,119,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		469.00000	428,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,682.00000	4,777,000	7.82	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		546.00000	501,000	7.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.78800	7.82400		7.49	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,176.00000	4,259,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,391.00000	1,323,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,317.00000	4,402,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,330.00000	1,264,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,036.00000	4,118,000	7.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,454.00000	1,385,000	7.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.88900	7.92900		7.36	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,463.00000	2,522,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,182.00000	3,081,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,559.00000	2,620,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,077.00000	2,977,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,368.00000	2,426,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,289.00000	3,187,000	7.28	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.88400	7.91600		9.02	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,560.00000	5,706,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		78.00000	56,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,791.00000	5,940,000	9.43	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	9.05	Put		65.00000	46,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,329.00000	5,472,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		91.00000	66,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,799.00000	3,625,000	8.71	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		234.00000	228,000	8.71	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,566.00000	1,606,000	9.02	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		1,127.00000	999,000	9.02	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		500.00000	499,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,708.00000	2,540,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.98400	8.01600		9.22	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,641.00000	4,733,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,011.00000	941,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,822.00000	4,916,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		951.00000	883,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,464.00000	4,553,000	9.59	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,076.00000	1,003,000	9.59	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.07500	8.11000		9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,002.00000	4,083,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,119.00000	2,029,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,152.00000	4,235,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,031.00000	1,943,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,854.00000	3,933,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,210.00000	2,118,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.17300	8.21100		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,998.00000	3,061,000	9.05	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	01/11/2012	Bond Future	8.00	Put		3,998.00000	3,882,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,110.00000	3,176,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,872.00000	3,759,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,888.00000	2,950,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,127.00000	4,010,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.22800	6.25600		2.21	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,119.00000	3,170,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,207.00000	3,258,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,031.00000	3,082,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.29400	6.32300		2.36	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,947.00000	1,984,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		89.00000	80,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,016.00000	2,054,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		80.00000	72,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,878.00000	1,915,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		98.00000	89,000	2.44	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.32200	6.35700		2.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Call		1,579.00000	1,608,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		367.00000	348,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,629.00000	1,659,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		350.00000	332,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,529.00000	1,557,000	2.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		384.00000	364,000	2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.34000	6.39000		2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		781.00000	799,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,227.00000	1,188,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		807.00000	826,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,196.00000	1,158,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		754.00000	773,000	2.53	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,258.00000	1,220,000	2.53	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			8.14400	8.18100		9.19	0.00	0	46,112.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,549.00000	4,720,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		130.00000	95,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,790.00000	4,965,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		109.00000	78,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,311.00000	4,477,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		154.00000	114,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,852.00000	4,643,000	8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		87.00000	84,000	8.75	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,296.00000	3,093,000	8.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.65	Call		285.00000	288,000	8.90	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		544.00000	559,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,407.00000	2,216,000	9.00	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,345.00000	2,450,000	9.31	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		592.00000	491,000	9.31	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.24500	8.28200		10.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,016.00000	4,115,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,531.00000	1,429,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,190.00000	4,292,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,444.00000	1,346,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,845.00000	3,941,000	10.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,621.00000	1,517,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.33800	8.37800		10.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,298.00000	4,400,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,373.00000	2,265,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,458.00000	4,562,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,278.00000	2,172,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,141.00000	4,241,000	10.92	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,472.00000	2,362,000	10.92	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.43200	8.47500		10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,285.00000	3,366,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,438.00000	4,300,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,405.00000	3,488,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,301.00000	4,165,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,168.00000	3,246,000	10.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.20	Put		4,580.00000	4,439,000	10.61	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			8.16900	8.20600		9.49	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,708.00000	4,895,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		122.00000	88,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,967.00000	5,158,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		102.00000	72,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,452.00000	4,634,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		146.00000	107,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,756.00000	4,533,000	9.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		99.00000	97,000	9.05	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,367.00000	3,150,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		282.00000	287,000	9.18	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		560.00000	580,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,410.00000	2,209,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,554.00000	2,678,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		530.00000	433,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.25800	8.29600		11.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,149.00000	5,281,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,165.00000	1,075,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,351.00000	5,486,000	12.31	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	03/05/2012	Bond Future	9.05	Put		1,093.00000	1,006,000	12.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,950.00000	5,078,000	12.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,242.00000	1,148,000	12.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.34000	8.37900		11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,638.00000	4,745,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,561.00000	2,446,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,810.00000	4,921,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,457.00000	2,347,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,468.00000	4,573,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,667.00000	2,550,000	12.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.42600	8.46800		11.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,409.00000	3,496,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,627.00000	4,481,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,539.00000	3,628,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,476.00000	4,332,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,282.00000	3,366,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,782.00000	4,633,000	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			9.03700	9.06800		20.28	0.00	0	2,936.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,950.00000	1,972,000	20.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Put		2,467.00000	2,254,000	20.05	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,131.00000	2,160,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,267.00000	2,061,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,779.00000	1,795,000	20.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,679.00000	2,460,000	20.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.11300	9.14500		20.76	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,196.00000	3,259,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,289.00000	4,113,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,370.00000	3,436,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,083.00000	3,910,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,028.00000	3,087,000	20.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,504.00000	4,324,000	20.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.18400	9.21600		20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,920.00000	5,007,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,671.00000	4,522,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,113.00000	5,202,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,500.00000	4,353,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,739.00000	4,823,000	20.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,857.00000	4,705,000	20.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.25600	9.29100		20.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,457.00000	4,545,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,618.00000	6,452,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,621.00000	4,711,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,403.00000	6,239,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,296.00000	4,382,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Put		6,839.00000	6,671,000	20.02	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.85979	139.85430			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,854.00000	8,860,000		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		8,804.00000	8,810,000		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		8,904.00000	8,910,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			115.95290	115.95247			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		5,452.00000	5,453,000		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		5,402.00000	5,403,000		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		5,502.00000	5,503,000		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



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			113.08152	113.17760			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,678.00000	4,582,000		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		4,628.00000	4,532,000		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		4,728.00000	4,632,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.06300	9.09400		18.38	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,903.00000	1,922,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,630.00000	2,410,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,082.00000	2,107,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,421.00000	2,207,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,733.00000	1,746,000	18.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,851.00000	2,625,000	18.13	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.14600	9.17800		18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,072.00000	4,151,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,530.00000	3,366,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,270.00000	4,353,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,355.00000	3,195,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,880.00000	3,955,000	18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,714.00000	3,546,000	18.77	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.22300	9.25500		18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,888.00000	4,972,000	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
R213	On	02/08/2012	Bond Future	9.25	Put		4,925.00000	4,770,000	18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,082.00000	5,170,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,748.00000	4,596,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,705.00000	4,787,000	18.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		5,117.00000	4,960,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.30400	9.33900		18.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,411.00000	4,497,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,960.00000	6,788,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,575.00000	4,663,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,740.00000	6,571,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,251.00000	4,334,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		7,186.00000	7,011,000	18.15	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			16,464.62000	16,438.03000			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			1.32150	1.31280		22.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,128.00000	2,215,000	22.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		0.00000	0,000	22.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,628.00000	1,715,000	22.52	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	19/12/2011	Foreign Exchange Future	1.15	Put		0.00000	0,000	22.52	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,628.00000	2,715,000	22.52	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	22.52	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.33760	1.32870		22.81	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,426.00000	1,470,000	20.33	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		139.00000	94,000	20.33	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		1,067.00000	1,088,000	20.99	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		280.00000	212,000	20.99	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,848.00000	1,917,000	20.67	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		61.00000	41,000	20.67	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.35340	1.34330		23.25	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		2,092.00000	2,156,000	20.71	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		159.00000	122,000	20.71	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,708.00000	1,757,000	21.03	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		275.00000	223,000	21.03	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,516.00000	2,593,000	20.40	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		83.00000	59,000	20.40	0.00	0	0.00

<b>Total for Derivatives :</b>									<b>3,625,224,649.93</b>	<b>436,210</b>	<b>1,145,487.00</b>
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<b><u>i-Bonds</u></b>			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	13,800,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	25,690,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	840,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		1,900,000,000.00		19,000	19,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	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		3,720,000,000,000.00		37,200,000	12,400,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		800,000,000.00		8,000	700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	450,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	6,700,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			2,006,200,000,000.00	20,062,000	28,120,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	2,067,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	850,000.00
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	4,500,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	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
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	53,000,000.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000		8,000,000,000,000.00		80,000,000	60,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,500,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		80,000,000,000.00		800,000	400,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	14,100,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	70,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			800,000,000.00	8,000	78,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP53LOn 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54LOn 07/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	600,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			2,200,000,000.00	22,000	27,424,691.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	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
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	240,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
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			1,800,000,000.00	18,000	13,300,000.00
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	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 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
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		1,100,000,000.00		11,000	14,100,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			7,300,000,000.00	73,000	77,270,000.00
DV23	On	27/02/2023			100.00000	100.00000			3,900,000,000.00	39,000	123,012,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			21,600,000,000.00	216,000	16,169,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ158	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	55,408,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			129,500,000.00	14,000	255,164,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	71,019,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,679,900,000.00	214,000	188,464,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			377,167,500,000.00	50,289,000	410,985,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2C	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	3,690,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			6,600,000,000,000.00	66,000,000	31,910,000.00
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
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	6,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	5,000,000.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000.00	4,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	775,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	3.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	360,000.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		3,600,000,000.00		36,000	28,112,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		700,000,000.00		7,000	17,025,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		6,400,000,000,000.00		64,000,000	32,000,000.00
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		800,000,000,000.00		8,000,000	4,000,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,520,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000		500,000,000,000.00		5,000,000	2,500,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000		8,000,000,000,000.00	80,000,000	40,000,000.00	
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			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
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,800,000,000.00	18,000	18,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	28,700,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			407,820,000,000.00	4,078,200	679,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	1,430,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA202	On	12/01/2012			100.00000	100.00000			1,100,000,000,000.00	11,000,000	11,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			3,200,000,000,000.00	32,000,000	32,000,000.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			600,000,000,000.00	6,000,000	6,000,000.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004 On 29/04/2014 Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	820,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000		50,000,000,000.00		500,000	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000		50,000,000,000.00		500,000	500,000.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	1,700,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	3,600,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	250,000.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,500,000,000.00		15,000	4,690,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		700,000,000.00		7,000	6,100,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	1,370,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,600,000,000.00		26,000	8,900,000.00
NBK9B	On	23/03/2016			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
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
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
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	31,160,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 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
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	128,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	12,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,500,000,000.00		15,000	29,100,000.00
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
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
PC2A4F	On	20/12/2011			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
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	12,170,000.00
PR2B4F	On	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
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.90000	6.93000		110,755,225,800,000.00	16,051,482,000	17,303,789,463.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.64000	8.67000		26,886,679,634,880.00		3,111,884,217	8,324,593,059.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.38399	217.35533		6,052,918,510,564.38		27,844,362	887,983,000.00
R197	On	07/12/2023	Spot Bond			2.20000	2.20000		214,934,614,400.00		97,697,552	481,700,000.00
R201	On	21/12/2014	Spot Bond			6.42000	6.44500		1,381,892,160,000.00		215,248,000	2,404,657,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.31000		2,245,356,298,320.00		984,805,394	1,032,200,000.00
R203	On	15/09/2017	Spot Bond			7.54000	7.57000		25,012,276,120,000.00		3,317,278,000	4,955,941,001.00
R204	On	21/12/2018	Spot Bond			7.83000	7.86000		7,951,599,900,000.00		1,015,530,000	5,699,003,116.00
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			6.18500	6.21000		35,211,421,475,000.00		5,693,035,000	7,634,340,000.00
R207	On	15/01/2020	Spot Bond			8.09000	8.12500		14,951,449,364,000.00		1,848,139,600	9,508,456,000.00
R208	On	31/03/2021	Spot Bond			8.12000	8.15500		22,398,435,360,000.00		2,758,428,000	8,200,311,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.99500	9.02500			12,004,529,110,000.00	1,334,578,000	11,512,427,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			3,297,784,253,610.00	1,427,612,231	951,188,650.00
R211	On	31/01/2017	Spot Bond			1.00000	1.00000			1,224,187,004,000.00	1,224,187,004	525,604,000.00
R212	On	31/01/2022	Spot Bond			2.19000	2.18000			582,432,142,500.00	265,950,750	867,756,806.00
R213	On	28/02/2031	Spot Bond			9.01500	9.04500			24,559,122,765,000.00	2,724,251,000	1,935,282,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			26,619,541,000,000.00	4,095,314,000	2,870,316,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000				0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	1,450,000.00
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	17,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	22,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			16,905,000,000.00	2,940,000	2,940,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
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	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			800,000,000.00	8,000	4,290,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013			100.00000	100.00000			300,000,000,000.00	3,000,000	2,370,000.00
SBSI11	On	07/12/2023			100.00000	100.00000			1,000,000,000,000.00	10,000,000	2,490,000.00
SBSI12	On	31/01/2017			100.00000	100.00000			0.00	0	370,000.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012			100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			1,100,000,000.00	11,000	11,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,500,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000		38,600,000,000,000.00	386,000,000	193,000,000.00	
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	21,270,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
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
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	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
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	2,912,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	1,005,623,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	263,400,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			23,400,000,000.00	234,000	23,834,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	25,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	62,010,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000				0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>417,395,387,412,274.00</b>	<b>47,203,219,310</b>	<b>91,432,157,489.00</b>
<b>Grand Total:</b>							<b>417,399,012,636,924.00</b>	<b>17,203,655,520</b>	<b>91,433,302,976.00</b>