

# Daily MTM Report

Daily summary for: 15/12/2011

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			8.36780	8.37730		21.10	440,079,337.60	52,592	118,206.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,027.00000	1,018,000	35.08	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		0.00000	0,000	35.08	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		977.00000	968,000	34.53	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		0.00000	0,000	34.53	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,077.00000	1,068,000	35.63	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		0.00000	0,000	35.63	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	0,000	41.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,627.00000	1,618,000	41.71	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		5.00000	4,000	25.94	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		382.00000	372,000	25.94	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		0.00000	0,000	38.95	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,377.00000	1,368,000	38.95	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		0.00000	0,000	36.18	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,127.00000	1,118,000	36.18	0.00	0	5,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,227.00000	2,218,000	32.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	32.73	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		1.00000	0,000	33.42	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		878.00000	868,000	33.42	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,927.00000	1,918,000	37.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	37.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,977.00000	1,968,000	37.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,127.00000	2,118,000	34.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		335.00000	325,000	25.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		8.00000	7,000	25.25	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,427.00000	2,418,000	29.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		927.00000	918,000	33.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,677.00000	1,668,000	42.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	42.26	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,577.00000	1,568,000	41.16	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	41.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		480.00000	470,000	27.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		3.00000	2,000	27.38	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		678.00000	668,000	30.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		1.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,527.00000	1,518,000	40.61	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	40.61	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		2,077.00000	2,068,000	35.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,027.00000	2,018,000	36.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	36.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,377.00000	2,368,000	30.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		579.00000	569,000	28.89	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		2.00000	1,000	28.89	0.00	0	12,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		778.00000	768,000	31.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		1.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,777.00000	1,768,000	40.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	40.53	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,527.00000	2,518,000	27.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		529.00000	519,000	28.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		2.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,177.00000	1,168,000	36.74	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,827.00000	1,818,000	39.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	39.66	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		104.00000	83,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		77.00000	65,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		205.00000	191,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		28.00000	23,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,277.00000	2,268,000	31.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,227.00000	1,218,000	37.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,477.00000	1,468,000	40.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,277.00000	1,268,000	37.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	37.84	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,727.00000	1,718,000	41.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	41.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,177.00000	2,168,000	33.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		134.00000	115,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		57.00000	47,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,877.00000	1,868,000	38.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,427.00000	1,418,000	39.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		0.00000	0,000	39.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		728.00000	718,000	31.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		1.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		78.00000	62,000	21.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		101.00000	94,000	21.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		168.00000	151,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		41.00000	33,000	22.48	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		628.00000	618,000	29.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		1.00000	0,000	29.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,327.00000	1,318,000	38.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		290.00000	278,000	24.56	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		13.00000	10,000	24.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,327.00000	2,318,000	30.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		431.00000	421,000	26.63	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		4.00000	3,000	26.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		828.00000	818,000	32.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		1.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		246.00000	233,000	23.87	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		19.00000	15,000	23.87	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		13.00000	7,000	28.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		386.00000	389,000	28.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		433.00000	437,000	28.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		10.00000	5,000	28.88	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	58.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,573.00000	2,582,000	58.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,523.00000	3,532,000	58.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	58.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		294.00000	295,000	26.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		21.00000	13,000	26.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		170.00000	166,000	23.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		47.00000	34,000	23.76	0.00	0	26,550.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		626.00000	633,000	31.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		3.00000	1,000	31.65	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.48140	8.48770		23.65	568,525,204.80	67,032	125,574.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,467.00000	1,460,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		15.00000	15,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,419.00000	1,413,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		17.00000	18,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,515.00000	1,508,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		13.00000	13,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,501.00000	1,495,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		13.00000	14,000	21.44	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,359.00000	1,352,000	21.23	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		21.00000	21,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,265.00000	1,259,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		27.00000	28,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,695.00000	1,689,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		7.00000	8,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,312.00000	1,305,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		24.00000	24,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,745.00000	1,738,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		7.00000	7,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		996.00000	989,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		58.00000	58,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		692.00000	684,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		154.00000	153,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,129.00000	1,121,000	20.88	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		41.00000	40,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		493.00000	485,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		305.00000	304,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,794.00000	1,788,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		6.00000	7,000	22.46	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		470.00000	462,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		332.00000	331,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,646.00000	1,640,000	21.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		8.00000	9,000	21.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		659.00000	651,000	21.50	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		171.00000	170,000	21.50	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,406.00000	1,399,000	21.30	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		18.00000	18,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,844.00000	1,837,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		6.00000	6,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,084.00000	1,077,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		46.00000	46,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		543.00000	535,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		255.00000	254,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		761.00000	753,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		123.00000	122,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,454.00000	1,447,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		16.00000	16,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,893.00000	1,887,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		5.00000	6,000	23.18	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		797.00000	789,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		109.00000	108,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		627.00000	619,000	21.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		189.00000	188,000	21.64	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		726.00000	718,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		138.00000	137,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		569.00000	561,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		231.00000	230,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,174.00000	1,167,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		36.00000	36,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,219.00000	1,212,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		31.00000	31,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,598.00000	1,591,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		10.00000	10,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		872.00000	864,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		84.00000	83,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		597.00000	589,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		209.00000	208,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,040.00000	1,032,000	20.73	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		52.00000	51,000	20.73	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,092.00000	2,085,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		4.00000	4,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,341.00000	2,334,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		3.00000	3,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		953.00000	946,000	20.59	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	7.60	Put		65.00000	65,000	20.59	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		517.00000	509,000	22.48	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		279.00000	278,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,291.00000	2,284,000	26.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	3,000	26.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,550.00000	1,543,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		12.00000	12,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		834.00000	826,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		96.00000	95,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		448.00000	440,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		360.00000	359,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,042.00000	2,036,000	24.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		4.00000	5,000	24.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		911.00000	904,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		73.00000	73,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,943.00000	1,936,000	23.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		5.00000	5,000	23.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,992.00000	1,986,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		4.00000	5,000	23.91	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,142.00000	2,135,000	25.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		4.00000	4,000	25.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,390.00000	2,384,000	26.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	3,000	26.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		427.00000	419,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		389.00000	388,000	23.42	97,000.00	250	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		407.00000	399,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		419.00000	418,000	23.65	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		304.00000	298,000	24.98	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		616.00000	617,000	24.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		764.00000	765,000	25.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		252.00000	246,000	25.88	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		369.00000	362,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		481.00000	481,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		352.00000	345,000	24.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		514.00000	514,000	24.32	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		581.00000	582,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		319.00000	313,000	24.76	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		547.00000	547,000	24.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		335.00000	328,000	24.54	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.58760	8.59300		23.79	6,638,214.80	773	27,011.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,416.00000	1,410,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		73.00000	72,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,373.00000	1,368,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		80.00000	80,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,459.00000	1,453,000	20.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		66.00000	65,000	20.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		803.00000	797,000	21.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		310.00000	309,000	21.80	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		27.00000	27,000	21.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,870.00000	1,865,000	21.15	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		619.00000	613,000	23.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		526.00000	525,000	23.38	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		562.00000	557,000	23.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		619.00000	619,000	23.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		526.00000	521,000	24.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		683.00000	683,000	24.29	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.68680	8.69370		23.98	6,080,760.00	700	2,523.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,590.00000	1,587,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		96.00000	100,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,549.00000	1,546,000	20.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		105.00000	109,000	20.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,631.00000	1,628,000	20.03	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		87.00000	91,000	20.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		114.00000	119,000	20.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,508.00000	1,506,000	20.23	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		988.00000	997,000	25.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		582.00000	584,000	25.08	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,079.00000	1,080,000	21.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		285.00000	293,000	21.12	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		749.00000	752,000	23.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		655.00000	665,000	23.60	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,060.00000	1,069,000	25.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		554.00000	556,000	25.36	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		784.00000	793,000	24.25	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		678.00000	680,000	24.25	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			8.78390	8.79110		24.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,358.00000	1,353,000	20.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		267.00000	269,000	20.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,326.00000	1,321,000	20.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		285.00000	287,000	20.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,391.00000	1,386,000	20.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		250.00000	252,000	20.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		388.00000	390,000	21.40	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,179.00000	1,174,000	21.40	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,049.00000	1,051,000	24.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		740.00000	735,000	24.86	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.86390	8.87080		24.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,338.00000	1,335,000	21.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		417.00000	421,000	21.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,312.00000	1,309,000	21.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		441.00000	445,000	21.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,367.00000	1,363,000	21.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		396.00000	399,000	21.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,106.00000	1,110,000	24.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		877.00000	874,000	24.66	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,263.00000	1,260,000	21.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		492.00000	496,000	21.73	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.60120	9.60710		24.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,023.00000	2,034,000	22.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		916.00000	933,000	22.84	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		2,004.00000	2,015,000	22.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		947.00000	964,000	22.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,043.00000	2,053,000	22.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		886.00000	902,000	22.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		634.00000	647,000	21.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,241.00000	2,248,000	21.47	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.69170	10.69760		26.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,721.00000	2,729,000	24.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,223.00000	1,237,000	24.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,702.00000	2,710,000	24.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,254.00000	1,268,000	24.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,740.00000	2,748,000	23.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,192.00000	1,206,000	23.99	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.36780	8.37730		21.10	41,839.00	5	119.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			137,730.00000	136,780,000	38.95	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			0.00000	0,000	38.95	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			132,730.00000	131,780,000	38.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			0.00000	0,000	38.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			142,730.00000	141,780,000	39.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			0.00000	0,000	39.50	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.48140	8.48770		23.65	42,407.00	5	731.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			99,628.00000	98,882,000	20.66	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,858.00000	5,742,000	20.66	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			95,342.00000	94,585,000	20.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		6,572.00000	6,445,000	20.59		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		103,977.00000	103,243,000	20.73		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		5,207.00000	5,103,000	20.73		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		25,483.00000	25,332,000	22.25		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		54,253.00000	53,472,000	22.25		0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.58760	8.59300		23.79		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		68,088.00000	67,541,000	22.77		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		43,788.00000	43,781,000	22.77		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		65,931.00000	65,385,000	22.97		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		46,631.00000	46,625,000	22.97		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		70,329.00000	69,780,000	22.56		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		41,029.00000	41,020,000	22.56		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.97970	12.94900		14.43	28,892,812.20		2,226	4,182.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,299.00000	1,330,000	24.80		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		0.00000	0,000	24.80		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,249.00000	1,280,000	24.36		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		0.00000	0,000	24.36		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,349.00000	1,380,000	25.24		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		0.00000	0,000	25.24		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		751.00000	781,000	24.52		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		2.00000	1,000	24.52		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,649.00000	1,680,000	27.87		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		0.00000	0,000	27.87		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,049.00000	1,080,000	24.43		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	19/12/2011	Foreign Exchange Future	11.90	Put		0.00000	0,000	24.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,199.00000	1,230,000	24.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		0.00000	0,000	24.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,449.00000	2,480,000	34.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	34.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,249.00000	2,280,000	33.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	33.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.14510	13.10880		18.54	32,152,914.60	2,446	10,288.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,693.00000	1,729,000	18.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		34.00000	34,000	18.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,644.00000	1,680,000	17.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		35.00000	35,000	17.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,741.00000	1,777,000	18.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		32.00000	32,000	18.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,596.00000	1,632,000	17.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		37.00000	37,000	17.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,270.00000	1,302,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		61.00000	57,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,131.00000	2,167,000	20.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		22.00000	22,000	20.38	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,357.00000	1,393,000	16.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		48.00000	48,000	16.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		949.00000	981,000	16.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		140.00000	136,000	16.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,789.00000	1,826,000	18.61	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		30.00000	31,000	18.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,229.00000	2,265,000	20.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		20.00000	20,000	20.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,452.00000	1,488,000	16.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		43.00000	43,000	16.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,033.00000	2,069,000	19.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		24.00000	24,000	19.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,185.00000	1,217,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		76.00000	72,000	16.30	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		1,227.00000	1,259,000	16.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		68.00000	64,000	16.22	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		778.00000	807,000	17.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		219.00000	212,000	17.16	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		349.00000	339,000	17.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		608.00000	634,000	17.85	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		778.00000	759,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		337.00000	354,000	19.61	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.29840	13.26050		20.18	0.00	0	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,572.00000	1,614,000	18.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		162.00000	166,000	18.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,530.00000	1,572,000	18.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		170.00000	174,000	18.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,615.00000	1,656,000	18.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		155.00000	158,000	18.20	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			0.10750	0.10740		30.74	53,750.00	500	1,992.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,740.00000	2,750,000	28.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	28.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,740.00000	1,750,000	29.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		0.00000	0,000	29.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,740.00000	3,750,000	54.62	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	54.62	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10920	0.10900		21.66	163,800.00	1,500	4,219.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,914.00000	1,933,000	20.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		14.00000	13,000	20.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,047.00000	1,060,000	21.66	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		147.00000	140,000	21.66	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,905.00000	2,924,000	26.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	4,000	26.40	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.11080	0.11060		23.93	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		869.00000	878,000	23.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		609.00000	598,000	23.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		525.00000	529,000	25.83	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,265.00000	1,249,000	25.83	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,453.00000	1,468,000	21.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		193.00000	188,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.90220	10.87990		15.15	20,954,028.40	1,922	13,409.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,080.00000	1,102,000	29.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		0.00000	0,000	29.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,030.00000	1,052,000	28.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		0.00000	0,000	28.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,130.00000	1,152,000	29.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		0.00000	0,000	29.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		880.00000	902,000	27.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		0.00000	0,000	27.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,330.00000	1,352,000	28.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,580.00000	1,602,000	27.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	27.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,480.00000	1,502,000	27.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	27.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1.00000	1,000	27.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		871.00000	849,000	27.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		930.00000	952,000	27.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1.00000	1,000	25.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		721.00000	699,000	25.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,380.00000	1,402,000	28.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	28.28	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		37.00000	37,000	16.52	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		157.00000	135,000	16.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		631.00000	653,000	24.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		1.00000	1,000	24.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		1.00000	1,000	26.01	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		771.00000	749,000	26.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		533.00000	554,000	23.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		3.00000	2,000	23.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		830.00000	852,000	26.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		0.00000	0,000	26.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,280.00000	1,302,000	28.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	28.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		10.00000	9,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		330.00000	307,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		731.00000	753,000	25.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		1.00000	1,000	25.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		780.00000	802,000	26.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		0.00000	0,000	26.40	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		2.00000	1,000	24.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		582.00000	603,000	24.34	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		50.00000	51,000	15.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		120.00000	99,000	15.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,020.00000	998,000	30.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Put		523.00000	501,000	22.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Call		3.00000	3,000	22.03	0.00	0	11,400.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		387.00000	407,000	21.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		7.00000	5,000	21.45	0.00	0	5,700.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.06280	11.03990		18.45	28,276,516.80	2,556	22,956.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,017.00000	1,038,000	17.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		77.00000	75,000	17.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		975.00000	996,000	17.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		85.00000	83,000	17.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,059.00000	1,080,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		69.00000	67,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,001.00000	2,024,000	20.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	11,000	20.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		895.00000	915,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		105.00000	102,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,282.00000	1,305,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		42.00000	42,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,050.00000	2,073,000	20.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	10,000	20.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,190.00000	1,212,000	17.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		50.00000	49,000	17.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		645.00000	661,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		205.00000	198,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		557.00000	572,000	17.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		267.00000	259,000	17.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		856.00000	876,000	17.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		116.00000	113,000	17.40	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		391.00000	401,000	18.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		451.00000	438,000	18.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		264.00000	270,000	19.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		724.00000	707,000	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		480.00000	492,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		340.00000	329,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		208.00000	212,000	20.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		918.00000	899,000	20.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		456.00000	468,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		366.00000	355,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,518.00000	1,540,000	18.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		28.00000	27,000	18.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		321.00000	329,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		581.00000	566,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		530.00000	544,000	17.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		290.00000	281,000	17.95	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		393.00000	381,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		433.00000	444,000	18.35	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		800.00000	781,000	20.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		240.00000	244,000	20.14	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.21250	11.19120		19.68	0.00	0	14,009.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,039.00000	1,058,000	18.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		248.00000	246,000	18.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,006.00000	1,025,000	18.28	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		265.00000	263,000	18.28	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,073.00000	1,093,000	18.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		232.00000	231,000	18.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.35440	11.33760		19.96	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,075.00000	1,085,000	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		463.00000	456,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,046.00000	1,055,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		484.00000	476,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,070.00000	1,080,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		408.00000	401,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			407.05900	404.80800			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			412.95100	410.68100			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			370.98600	369.03000			3,709,860.00	1	1,038.00
ALBI	On	03/05/2012	Index Future			376.35600	374.38400			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.33790	8.32470		16.38	4,627,534.50	555	6,780.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,675.00000	1,688,000	37.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	37.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,625.00000	1,638,000	38.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	38.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,725.00000	1,738,000	36.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	36.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		825.00000	838,000	29.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		0.00000	0,000	29.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		1,025.00000	1,038,000	31.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	31.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.37000	8.35160		18.96	4,896,450.00	585	42,235.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,130.00000	1,149,000	20.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		28.00000	29,000	20.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,083.00000	1,102,000	19.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		31.00000	32,000	19.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,176.00000	1,195,000	20.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		24.00000	25,000	20.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		991.00000	1,010,000	19.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		39.00000	40,000	19.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,415.00000	1,434,000	21.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		13.00000	14,000	21.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		695.00000	714,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		93.00000	94,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		946.00000	965,000	19.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		44.00000	45,000	19.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,367.00000	1,386,000	20.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		15.00000	16,000	20.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,154.00000	2,173,000	24.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	3,000	24.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		582.00000	601,000	18.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		130.00000	131,000	18.83	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.40970	8.38980		19.31	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		890.00000	914,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		150.00000	154,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		853.00000	877,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		163.00000	167,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		927.00000	951,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		137.00000	141,000	18.91	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			8.45100	8.43260		19.76	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		656.00000	679,000	19.52	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		460.00000	464,000	19.52	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		632.00000	655,000	19.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		486.00000	490,000	19.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		681.00000	704,000	19.46	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		435.00000	439,000	19.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.39950	9.36860		17.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,453.00000	2,477,000	17.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		384.00000	378,000	17.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,412.00000	2,436,000	17.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		393.00000	387,000	17.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,493.00000	2,518,000	17.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		374.00000	369,000	17.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.09520	8.05490		14.15	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		805.00000	845,000	25.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		0.00000	0,000	25.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		755.00000	795,000	25.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	25.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		855.00000	895,000	24.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	0,000	24.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		406.00000	446,000	23.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	23.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,255.00000	1,295,000	22.42	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	22.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		456.00000	496,000	23.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	23.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,205.00000	1,245,000	22.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	22.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		655.00000	695,000	24.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		0.00000	0,000	24.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,155.00000	1,195,000	23.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	23.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		605.00000	645,000	24.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	0,000	24.55	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.18990	8.14500		16.63	0.00	0	7.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		657.00000	694,000	16.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		62.00000	54,000	16.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		617.00000	653,000	16.03	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		72.00000	63,000	16.03	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		699.00000	736,000	16.06	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		54.00000	46,000	16.06	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.28090	8.23550		16.66	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		429.00000	452,000	16.37	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		344.00000	321,000	16.37	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		407.00000	428,000	16.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		372.00000	347,000	16.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		453.00000	477,000	16.27	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		318.00000	296,000	16.27	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			0.41420	0.39330			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.27550	0.28240			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.00370	0.00510			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.50690	0.51160			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.04990	0.04900			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.00510	0.01010			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.36220	0.35530			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.15120	0.15110			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.12210	0.12180			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01770	0.01770			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04560	0.04570			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.88610	8.83250		19.85	222,152.50	25	253.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		534.00000	587,000	26.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		2.00000	1,000	26.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		484.00000	537,000	26.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		2.00000	1,000	26.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		583.00000	636,000	26.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		1.00000	0,000	26.91	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		340.00000	391,000	25.85	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.50	Put		8.00000	5,000	25.85	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.15	Call		683.00000	736,000	27.06	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.15	Put		1.00000	0,000	27.06	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.90	Call		933.00000	986,000	28.34	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.90	Put		1.00000	0,000	28.34	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.55	Call		293.00000	343,000	25.10	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.55	Put		11.00000	7,000	25.10	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.90	Call		50.00000	67,000	19.85	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.90	Put		118.00000	81,000	19.85	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.40	Call		2.00000	3,000	27.99	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.40	Put		570.00000	517,000	27.99	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.15	Call		10.00000	13,000	23.86	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.15	Put		328.00000	277,000	23.86	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.45	Call		387.00000	439,000	26.60	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.45	Put		5.00000	3,000	26.60	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.00	Call		833.00000	886,000	27.29	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.00	Put		1.00000	0,000	27.29	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.75	Call		1,083.00000	1,136,000	29.91	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.75	Put		1.00000	0,000	29.91	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.80	Call		96.00000	129,000	21.35	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.80	Put		64.00000	43,000	21.35	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.65	Call		1,183.00000	1,236,000	30.95	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.65	Put		1.00000	0,000	30.95	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.70	Call		165.00000	208,000	22.85	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		33.00000	22,000	22.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		37.00000	49,000	20.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		155.00000	113,000	20.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		248.00000	297,000	24.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		16.00000	11,000	24.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		2.00000	2,000	28.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		620.00000	566,000	28.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		8.00000	10,000	24.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		376.00000	324,000	24.66	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.02560	8.97390			225,640.00	25	50.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		587.00000	631,000	21.23	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		213.00000	205,000	21.23	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		559.00000	602,000	21.41	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		235.00000	226,000	21.41	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		616.00000	663,000	21.16	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		192.00000	187,000	21.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				9.16410	9.11230			0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		593.00000	634,000	23.14	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		581.00000	570,000	23.14	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		574.00000	614,000	23.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		612.00000	600,000	23.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		612.00000	654,000	22.97	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		550.00000	540,000	22.97	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			372.46400	370.61500			0.00	0	184.00
GOVI	On	02/02/2012	GOVI	369.00	Call		16,150.00000	34,640,000		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		16,050.00000	34,540,000		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		16,250.00000	34,740,000		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			377.85500	375.99200			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		60,080.00000	41,450,000		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		60,180.00000	41,550,000		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		59,980.00000	41,350,000		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			167.49100	166.63200			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.91500	169.05000			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			458.43800	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	5.59000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.57000	5.58000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.56000	5.58000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.55000	5.57000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.55000	5.57000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.55000	5.58000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.65000	5.70000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.85000	5.92000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.12000	6.19000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.39000	6.46000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.68000	6.74000			0.00	100	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				6.30980	6.28470		19.99	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.26	Call		75.00000	80,000	20.84	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.26	Put		55.00000	35,000	20.84	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.27	Call		70.00000	73,000	20.60	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		60.00000	38,000	20.60	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call		81.00000	87,000	21.08	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		51.00000	32,000	21.08	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.36820	6.33960		15.69	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		235.00000	248,000	15.74	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		179.00000	164,000	15.74	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		229.00000	242,000	15.73	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		183.00000	168,000	15.73	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		240.00000	253,000	15.74	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		174.00000	159,000	15.74	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.41310	6.38430		18.43	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		378.00000	392,000	18.38	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		294.00000	279,000	18.38	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		353.00000	367,000	18.40	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		319.00000	304,000	18.40	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		404.00000	419,000	18.36	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		270.00000	256,000	18.36	0.00	0	0.00	
OTH1 On	02/02/2012	Index Future			362.79300	360.31500			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			6.99300	7.08300		4.09	0.00	0	12,560.00	
R157 On	02/02/2012	Bond Future	8.50	Call		4,859.00000	5,174,000	4.21	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.50	Put		4.00000	2,000	4.21	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.55	Call		5,024.00000	5,340,000	4.21	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.55	Put		3.00000	2,000	4.21	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.45	Call		4,693.00000	5,007,000	4.21	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.45	Put		5.00000	2,000	4.21	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.55	Call		159.00000	204,000	4.00	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.55	Put		2,052.00000	1,780,000	4.00	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.00	Put		3,899.00000	3,587,000	3.88	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.00	Call		12.00000	17,000	3.88	0.00	0	130.00	
R157 On	02/02/2012	Bond Future	7.05	Call		714.00000	857,000	4.10	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	7.05	Put		830.00000	656,000	4.10	0.00	0	130.00	
R157 On	02/02/2012	Bond Future	6.25	Put		3,020.00000	2,718,000	3.93	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.25	Call		45.00000	60,000	3.93	0.00	0	3,960.00	
R157 On	02/02/2012	Bond Future	6.45	Put		2,361.00000	2,076,000	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		108.00000	140,000	3.98	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		227.00000	287,000	4.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,762.00000	1,505,000	4.02	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		996.00000	1,173,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		585.00000	445,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.09400	7.19200		4.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,713.00000	3,966,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		318.00000	250,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,844.00000	4,102,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		291.00000	228,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,581.00000	3,830,000	4.69	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		343.00000	271,000	4.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.18200	7.29100		4.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,156.00000	3,320,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,037.00000	870,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,260.00000	3,428,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		993.00000	831,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,054.00000	3,213,000	4.77	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,082.00000	911,000	4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.29000	7.41500		4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,564.00000	1,615,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,724.00000	2,427,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,625.00000	1,680,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,645.00000	2,352,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,504.00000	1,553,000	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		2,805.00000	2,506,000	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			8.72000	8.81200		15.21	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,557.00000	4,027,000	15.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,880.00000	1,516,000	15.38	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		3,827.00000	4,320,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,710.00000	1,369,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,296.00000	3,744,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,062.00000	1,676,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		10,359.00000	9,563,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		170.00000	208,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		21,018.00000	20,184,000	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		8,069.00000	7,316,000	14.70	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		393.00000	474,000	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		31,526.00000	32,360,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		103,300.00000	104,134,000	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			8.81000	8.90500		15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,030.00000	5,384,000	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		4,195.00000	3,705,000	15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,266.00000	5,633,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,995.00000	3,518,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,799.00000	5,140,000	15.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,402.00000	3,899,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.89500	8.99400		15.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,608.00000	4,934,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,752.00000	6,215,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,806.00000	5,143,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,506.00000	5,980,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,415.00000	4,730,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		7,005.00000	6,458,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.98200	9.08700		15.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,357.00000	5,686,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		8,274.00000	7,706,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,548.00000	5,887,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		8,025.00000	7,467,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,169.00000	5,489,000	15.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		8,528.00000	7,951,000	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			218.93125	218.93413			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		934.00000	931,000		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		884.00000	881,000		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		984.00000	981,000		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			247.50576	245.89103			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		8,891.00000	10,506,000		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		8,841.00000	10,456,000		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		8,941.00000	10,556,000		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			6.48900	6.57900		3.44	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,342.00000	4,582,000	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		4,468.00000	4,708,000	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		4,215.00000	4,455,000	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			6.55600	6.65400		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		2,858.00000	3,035,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		222.00000	159,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,958.00000	3,139,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		204.00000	145,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,759.00000	2,931,000	3.79	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		241.00000	174,000	3.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.60200	6.71600		3.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,413.00000	2,520,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		690.00000	544,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,491.00000	2,603,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		660.00000	518,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,335.00000	2,439,000	3.90	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		721.00000	571,000	3.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.65800	6.79200		3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,356.00000	1,374,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,941.00000	1,691,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,404.00000	1,423,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,888.00000	1,640,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,310.00000	1,325,000	3.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,995.00000	1,743,000	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			186.14041	184.94413			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,944.00000	9,140,000		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		7,894.00000	9,090,000		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		7,994.00000	9,190,000		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			7.63000	7.71900		6.94	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,621.00000	5,003,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		64.00000	40,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,825.00000	5,210,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		53.00000	32,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,418.00000	4,796,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		76.00000	48,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,688.00000	3,312,000	6.67	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		117.00000	147,000	6.67	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,676.00000	2,335,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		283.00000	347,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		445.00000	539,000	6.80	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		2,140.00000	1,828,000	6.80	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		1,705.00000	1,954,000	7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		661.00000	505,000	7.00	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.73100	7.82500		7.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,543.00000	4,852,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		610.00000	508,000	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		4,705.00000	5,020,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		564.00000	469,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,378.00000	4,682,000	7.82	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		652.00000	546,000	7.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.82400	7.92400		7.49	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,951.00000	4,176,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,584.00000	1,391,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,087.00000	4,317,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,518.00000	1,330,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,817.00000	4,036,000	7.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,653.00000	1,454,000	7.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.92900	8.03900		7.36	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,269.00000	2,463,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,427.00000	3,182,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,360.00000	2,559,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,316.00000	3,077,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,179.00000	2,368,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,539.00000	3,289,000	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			7.91600	8.00900		9.02	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,114.00000	5,560,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		117.00000	78,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,340.00000	5,791,000	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		100.00000	65,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,889.00000	5,329,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		137.00000	91,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		4,237.00000	3,799,000	8.71	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		187.00000	234,000	8.71	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,340.00000	1,566,000	9.02	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		1,387.00000	1,127,000	9.02	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		408.00000	500,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		3,102.00000	2,708,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.01600	8.11400		9.22	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,307.00000	4,641,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,172.00000	1,011,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,480.00000	4,822,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,104.00000	951,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,137.00000	4,464,000	9.59	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,244.00000	1,076,000	9.59	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.11000	8.21400		9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,703.00000	4,002,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,327.00000	2,119,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,848.00000	4,152,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,233.00000	2,031,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,561.00000	3,854,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,423.00000	2,210,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.21100	8.32200		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,764.00000	2,998,000	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		4,285.00000	3,998,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		2,870.00000	3,110,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,153.00000	3,872,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,659.00000	2,888,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,419.00000	4,127,000	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			6.25600	6.34800		2.21	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,951.00000	3,119,000	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		3,039.00000	3,207,000	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		2,864.00000	3,031,000	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			6.32300	6.42800		2.36	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,829.00000	1,947,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		139.00000	89,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,895.00000	2,016,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		127.00000	80,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,764.00000	1,878,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		152.00000	98,000	2.44	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.35700	6.48600		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		1,519.00000	1,579,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		483.00000	367,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,566.00000	1,629,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		463.00000	350,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,472.00000	1,529,000	2.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		504.00000	384,000	2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.39000	6.55700		2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		767.00000	781,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,404.00000	1,227,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		791.00000	807,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,370.00000	1,196,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		742.00000	754,000	2.53	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,436.00000	1,258,000	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			8.18100	8.27400		9.19	122,954,537.85	1,293	46,112.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,096.00000	4,549,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		192.00000	130,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,329.00000	4,790,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		164.00000	109,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,866.00000	4,311,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		224.00000	154,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		5,344.00000	4,852,000	8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		64.00000	87,000	8.75	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,745.00000	3,296,000	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		219.00000	285,000	8.90	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		430.00000	544,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,808.00000	2,407,000	9.00	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,014.00000	2,345,000	9.31	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		776.00000	592,000	9.31	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.28200	8.37900		10.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,720.00000	4,016,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,757.00000	1,531,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,886.00000	4,190,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,662.00000	1,444,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,558.00000	3,845,000	10.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,856.00000	1,621,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.37800	8.48000		10.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,036.00000	4,298,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,644.00000	2,373,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,189.00000	4,458,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,542.00000	2,278,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,885.00000	4,141,000	10.92	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,749.00000	2,472,000	10.92	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.47500	8.58500		10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,003.00000	3,285,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,714.00000	4,438,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,117.00000	3,405,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,570.00000	4,301,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		2,891.00000	3,168,000	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		4,861.00000	4,580,000	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			8.20600	8.30900		9.49	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,167.00000	4,708,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		193.00000	122,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,416.00000	4,967,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		164.00000	102,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,922.00000	4,452,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		228.00000	146,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		5,339.00000	4,756,000	9.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		69.00000	99,000	9.05	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,903.00000	3,367,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		206.00000	282,000	9.18	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		424.00000	560,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,886.00000	2,410,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,147.00000	2,554,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		735.00000	530,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.29600	8.40300		11.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,754.00000	5,149,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,390.00000	1,165,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,946.00000	5,351,000	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		1,308.00000	1,093,000	12.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,564.00000	4,950,000	12.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,476.00000	1,242,000	12.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.37900	8.49100		11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,346.00000	4,638,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,902.00000	2,561,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,511.00000	4,810,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,792.00000	2,457,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,184.00000	4,468,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,017.00000	2,667,000	12.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.46800	8.58700		11.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,117.00000	3,409,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,991.00000	4,627,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,240.00000	3,539,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,833.00000	4,476,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		2,997.00000	3,282,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		5,153.00000	4,782,000	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			9.06800	9.16500		20.28	0.00	0	2,936.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,706.00000	1,950,000	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		2,949.00000	2,467,000	20.05	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,868.00000	2,131,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,731.00000	2,267,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,554.00000	1,779,000	20.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,181.00000	2,679,000	20.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.14500	9.24500		20.76	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,921.00000	3,196,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,752.00000	4,289,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,082.00000	3,370,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,534.00000	4,083,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,764.00000	3,028,000	20.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,978.00000	4,504,000	20.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.21600	9.32000		20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,607.00000	4,920,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		5,116.00000	4,671,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,790.00000	5,113,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,935.00000	4,500,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,435.00000	4,739,000	20.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		5,311.00000	4,857,000	20.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.29100	9.39800		20.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,241.00000	4,457,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		7,171.00000	6,618,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,397.00000	4,621,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,949.00000	6,403,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,089.00000	4,296,000	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		7,401.00000	6,839,000	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			139.85430	139.10969			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,110.00000	8,854,000		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		8,060.00000	8,804,000		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		8,160.00000	8,904,000		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			115.95247	115.95034			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		5,450.00000	5,452,000		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		5,400.00000	5,402,000		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		5,500.00000	5,502,000		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			113.17760	112.27295			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,773.00000	4,678,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,723.00000	4,628,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		3,823.00000	4,728,000		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			9.09400	9.19200		18.38	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,658.00000	1,903,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		3,133.00000	2,630,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,818.00000	2,082,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,905.00000	2,421,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,508.00000	1,733,000	18.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,373.00000	2,851,000	18.13	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.17800	9.27800		18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,733.00000	4,072,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,942.00000	3,530,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,919.00000	4,270,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,755.00000	3,355,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,553.00000	3,880,000	18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		4,138.00000	3,714,000	18.77	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.25500	9.35900		18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,569.00000	4,888,000	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		5,376.00000	4,925,000	18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,754.00000	5,082,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		5,189.00000	4,748,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,396.00000	4,705,000	18.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		5,577.00000	5,117,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.33900	9.44700		18.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,187.00000	4,411,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		7,523.00000	6,960,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,342.00000	4,575,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		7,294.00000	6,740,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,035.00000	4,251,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		7,757.00000	7,186,000	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			16,438.03000	16,428.73000			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			1.31280	1.31490		21.57	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,149.00000	2,128,000	31.01	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		0.00000	0,000	31.01	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,649.00000	1,628,000	34.10	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	34.10	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,649.00000	2,628,000	27.92	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	27.92	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.32870	1.33040		24.26	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,443.00000	1,426,000	21.94	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		139.00000	139,000	21.94	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		1,084.00000	1,067,000	22.58	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		280.00000	280,000	22.58	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,865.00000	1,848,000	21.60	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		61.00000	61,000	21.60	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.34330	1.34430		24.08	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		2,103.00000	2,092,000	21.68	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		160.00000	159,000	21.68	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,718.00000	1,708,000	21.96	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		275.00000	275,000	21.96	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,527.00000	2,516,000	21.40	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		84.00000	83,000	21.40	0.00	0	0.00

<b>Total for Derivatives :</b>									<b>1,268,634,760.05</b>	<b>135,091</b>	<b>1,455,594.00</b>
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<b>i-Bonds</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		3,180,000,000,000.00		31,800,000	20,900,000.00
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
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	690,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			37,000,000,000.00	370,000	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			3,260,000,000,000.00	32,600,000	8,200,000.00
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			0.00	0	0.00
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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000				0.00	0	700,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	7,100,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	8,120,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	2,060,000.00
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			900,000,000,000.00	9,000,000	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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000		10,600,000,000,000.00		106,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
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	1,500,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000				0.00	0	12,400,000.00
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				0.00	0	70,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP52LOn	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	600,000.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			2,422,469,100,000.00	24,224,691	27,424,691.00
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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	240,000.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	8,300,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
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

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

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



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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			29,800,000,000.00	298,000	66,870,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	143,012,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,692,100.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			100,700,000,000.00	1,007,000	54,507,000.00
ES18	On	20/04/2018			9.25000	9.25000			333,000,000.00	36,000	254,764,000.00
ES23	On	25/01/2023			10.00000	10.00000			22,090,000,000.00	2,209,000	71,019,000.00
ES26	On	02/04/2026			7.85000	7.85000			1,177,696,250,000.00	150,025,000	198,730,000.00
ES33	On	15/09/2033			7.50000	7.50000			1,876,620,000,000.00	250,216,000	411,120,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			178,000,000,000.00	1,780,000	3,690,000.00
FRBI23	On	07/12/2023			100.00000	100.00000			20,000,000,000,000.00	200,000,000	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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000		1,000,000,000,000.00		10,000,000	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	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
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	760,000.00
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	90,000,000.00
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			1,200,000.00	12	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000		280,000,000,000.00		2,800,000	1,400,000.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000		13,186,000,000,000.00		131,860,000	65,930,000.00
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		3,000,000,000,000.00		30,000,000	5,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	360,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	43,112,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	23,025,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,600,000,000,000.00	16,000,000	8,000,000.00	
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			4,400,000,000,000.00	44,000,000	37,000,000.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	28,700,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,000,000,000.00	40,000,000	10,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	200,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
IVA202	On	12/01/2012			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
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			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000		6,900,000,000,000.00		69,000,000	69,000,000.00
IVA215	On	12/04/2012			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
IVA216	On	19/04/2012			100.00000	100.00000			900,000,000,000.00	9,000,000	9,000,000.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	820,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		50,000,000,000.00		500,000	500,000.00
MBF02	On	26/05/2014			100.00000	100.00000		450,000,000,000.00		4,500,000	2,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	3,900,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	250,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		4,000,000,000,000.00		40,000,000	16,000,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000		6,232,000,000,000.00		62,320,000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	30,512,000.00
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	9,800,000.00
NRA01	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000				0.00	0	11,000,000.00
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	35,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500				0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000				0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000				0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000				0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000				0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000				0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		150,000,000,000.00		1,500,000	27,100,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000	10,000,000.00	
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000			4,868,000,000,000.00	48,680,000	12,170,000.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.93000	7.01500		77,124,448,398,690.00	11,129,069,033		18,488,746,463.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.67000	8.76000		38,737,357,043,970.00	4,467,976,591		9,615,653,928.00
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			217.35533	217.32667		8,007,823,543,063.05	36,842,085		824,209,825.00
R197	On	07/12/2023	Spot Bond			2.20000	2.27000		513,822,555,400.00	233,555,707		604,874,000.00
R201	On	21/12/2014	Spot Bond			6.44500	6.53000		1,946,076,489,420.00	301,951,356		2,319,742,000.00
R202	On	07/12/2033	Spot Bond			2.31000	2.35000		518,633,546,970.00	224,516,687		1,539,016,687.00
R203	On	15/09/2017	Spot Bond			7.57000	7.65500		20,345,169,183,840.00	2,687,604,912		5,423,969,001.00
R204	On	21/12/2018	Spot Bond			7.86000	7.95000		4,249,053,308,640.00	540,592,024		5,589,509,116.00
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			6.21000	6.29500		13,813,555,608,900.00	2,224,405,090		6,598,840,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.12500	8.21500			47,200,090,096,250.00	5,809,241,858	9,638,674,000.00
R208	On	31/03/2021	Spot Bond			8.15500	8.25500			15,500,302,192,795.00	1,900,711,489	8,702,814,000.00
R209	On	31/03/2036	Spot Bond			9.02500	9.12000			19,081,175,986,175.00	2,114,257,727	9,468,186,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.35000			618,241,324,470.00	267,636,937	583,573,937.00
R211	On	31/01/2017	Spot Bond			1.00000	1.00000			51,216,375,000.00	51,216,375	557,708,375.00
R212	On	31/01/2022	Spot Bond			2.18000	2.27000			655,546,413,520.00	300,709,364	823,756,806.00
R213	On	28/02/2031	Spot Bond			9.04500	9.14000			18,590,776,425,000.00	2,055,365,000	2,206,031,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			22,837,425,000,000.00	3,513,450,000	2,897,316,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			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	26,400,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	1,450,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		8,000,000,000,000.00		80,000,000	22,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000		25,357,500,000.00		4,410,000	1,470,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			60,000,000.00	600,000	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	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	4,290,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	870,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	16,490,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	40,370,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	227,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN86	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN87	On	20/01/2012	Spot Bond			100.00000	100.00000		1,800,000,000,000.00	18,000,000,000.00	18,000,000	9,000,000.00
SYN87	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN87	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN87	On	16/02/2012	Spot Bond			100.00000	100.00000		14,800,000,000,000.00	148,000,000,000.00	148,000,000	74,000,000.00
SYN87	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN87	On	20/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN87	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN87	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN88	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN88	On	13/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN88	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000		2,127,000,000,000.00		21,270,000	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
THE7A'	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,005,500,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	261,700,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000,000	48,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	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	23,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,400,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012	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			1,000,000,000.00	10,000	62,010,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	128,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	52,350,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>428,167,180,542,103.00</b>	<b>39,618,741,938</b>	<b>92,547,628,932.00</b>
<b>Grand Total:</b>							<b>428,168,449,176,863.00</b>	<b>19,618,877,029</b>	<b>92,549,084,526.00</b>