



Daily MTM Report

Daily summary for: 30/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.17640	8.38900		23.04	335,330,516.80	41,012	233,160.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,041.00000	830,000	23.16	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		2.00000	4,000	23.16	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		991.00000	781,000	22.82	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		2.00000	5,000	22.82	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,091.00000	879,000	23.69	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		2.00000	3,000	23.69	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	1,000	29.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,639.00000	1,427,000	29.62	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		34.00000	90,000	22.07	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		423.00000	266,000	22.07	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	1,000	26.92	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,390.00000	1,177,000	26.92	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		1.00000	3,000	24.23	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,140.00000	929,000	24.23	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,239.00000	2,026,000	33.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	33.58	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		3.00000	7,000	22.14	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		892.00000	683,000	22.14	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,939.00000	1,726,000	32.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,989.00000	1,776,000	32.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,139.00000	1,926,000	33.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		384.00000	236,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		45.00000	110,000	22.40	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,439.00000	2,226,000	34.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		942.00000	732,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		3.00000	6,000	22.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,689.00000	1,477,000	30.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	30.15	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,589.00000	1,377,000	29.08	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	1,000	29.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		511.00000	332,000	21.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		22.00000	56,000	21.43	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		697.00000	495,000	20.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		8.00000	19,000	20.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,539.00000	1,327,000	28.54	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	1,000	28.54	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		2,089.00000	1,876,000	33.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,039.00000	1,826,000	32.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,389.00000	2,176,000	34.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		603.00000	408,000	20.78	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		14.00000	32,000	20.78	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		794.00000	588,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		5.00000	12,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,789.00000	1,577,000	31.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	31.23	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,539.00000	2,326,000	34.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		556.00000	369,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		17.00000	43,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	2,000	24.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,190.00000	978,000	24.77	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,839.00000	1,627,000	31.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	1,000	31.77	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		200.00000	114,000	25.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		161.00000	288,000	25.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		281.00000	164,000	23.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		92.00000	188,000	23.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,289.00000	2,076,000	33.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,240.00000	1,028,000	25.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		1.00000	2,000	25.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,489.00000	1,277,000	28.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	1,000	28.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,290.00000	1,078,000	25.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	2,000	25.85	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,739.00000	1,527,000	30.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	30.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,189.00000	1,976,000	33.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		225.00000	129,000	24.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		136.00000	253,000	24.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,889.00000	1,677,000	32.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	1,000	32.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,439.00000	1,227,000	27.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		0.00000	1,000	27.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		745.00000	541,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		6.00000	15,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		178.00000	102,000	25.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		189.00000	326,000	25.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		252.00000	145,000	24.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		113.00000	219,000	24.07	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		650.00000	450,000	20.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		11.00000	24,000	20.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,340.00000	1,127,000	26.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	26.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		348.00000	209,000	22.72	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		59.00000	133,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,339.00000	2,126,000	33.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		466.00000	298,000	21.75	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		27.00000	72,000	21.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		843.00000	635,000	21.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		4.00000	9,000	21.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		313.00000	185,000	23.04	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		74.00000	159,000	23.04	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		81.00000	46,000	29.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		442.00000	620,000	29.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		483.00000	665,000	29.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		72.00000	41,000	29.88	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,561.00000	2,774,000	37.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,511.00000	3,724,000	37.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		362.00000	531,000	28.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		101.00000	57,000	28.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		253.00000	404,000	26.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		142.00000	80,000	26.63	0.00	0	12,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		659.00000	851,000	31.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		48.00000	27,000	31.94	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.28300	8.49710		23.94	41,191,359.00	4,973	43,312.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,478.00000	1,275,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		17.00000	28,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,431.00000	1,229,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		20.00000	32,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,526.00000	1,321,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		15.00000	24,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,512.00000	1,308,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		15.00000	25,000	20.44	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,371.00000	1,171,000	20.42	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		24.00000	38,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,279.00000	1,083,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		32.00000	50,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,705.00000	1,496,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		8.00000	13,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,325.00000	1,127,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		28.00000	44,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,755.00000	1,544,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		8.00000	11,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,014.00000	838,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		67.00000	105,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		718.00000	582,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		171.00000	249,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,144.00000	955,000	20.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		47.00000	72,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		527.00000	426,000	23.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		330.00000	443,000	23.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,804.00000	1,593,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		7.00000	10,000	20.49	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		504.00000	407,000	24.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		357.00000	474,000	24.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,657.00000	1,449,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		10.00000	16,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		687.00000	556,000	22.38	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		190.00000	273,000	22.38	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,418.00000	1,216,000	20.43	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		21.00000	33,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,854.00000	1,641,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		7.00000	8,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,100.00000	914,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		53.00000	81,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		575.00000	465,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		278.00000	382,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		785.00000	638,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		138.00000	205,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,465.00000	1,262,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		18.00000	29,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,903.00000	1,691,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		6.00000	8,000	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	7.80	Call		820.00000	668,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		123.00000	185,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		656.00000	532,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		209.00000	299,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		751.00000	608,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		154.00000	225,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		600.00000	486,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		253.00000	353,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,188.00000	997,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		41.00000	64,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,233.00000	1,039,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		36.00000	56,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,608.00000	1,402,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		11.00000	19,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		893.00000	733,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		96.00000	150,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		627.00000	509,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		230.00000	326,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,057.00000	875,000	20.54	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		60.00000	92,000	20.54	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,102.00000	1,889,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		5.00000	6,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,351.00000	2,137,000	24.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	4,000	24.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		972.00000	802,000	20.87	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		75.00000	119,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		550.00000	445,000	23.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		303.00000	412,000	23.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,301.00000	2,088,000	24.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	5,000	24.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,560.00000	1,355,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		13.00000	22,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		856.00000	700,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		109.00000	167,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		483.00000	389,000	24.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		386.00000	506,000	24.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,052.00000	1,839,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		5.00000	6,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		931.00000	767,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		84.00000	134,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,953.00000	1,740,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		6.00000	7,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		2,003.00000	1,790,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		6.00000	7,000	21.67	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,152.00000	1,939,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		5.00000	6,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,401.00000	2,187,000	24.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		4.00000	4,000	24.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		463.00000	373,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		416.00000	540,000	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		444.00000	356,000	24.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		447.00000	573,000	24.87	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		342.00000	275,000	26.27	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		645.00000	792,000	26.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		793.00000	950,000	27.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		290.00000	233,000	27.21	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		406.00000	327,000	25.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		509.00000	644,000	25.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		389.00000	313,000	25.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		542.00000	680,000	25.57	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.38190	8.59540		24.00	7,250,343.50	865	22,432.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,421.00000	1,238,000	20.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		76.00000	106,000	20.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,379.00000	1,199,000	20.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		84.00000	117,000	20.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,464.00000	1,279,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		69.00000	97,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		822.00000	705,000	22.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		327.00000	423,000	22.66	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		28.00000	37,000	20.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,873.00000	1,669,000	20.19	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		643.00000	550,000	24.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		548.00000	668,000	24.35	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		588.00000	501,000	24.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		643.00000	769,000	24.88	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	18/06/2012	Foreign Exchange Future	8.75	Call		553.00000	472,000	25.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		708.00000	840,000	25.23	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.47660	8.68910		24.03	1,695,320.00	200	1,434.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,592.00000	1,413,000	19.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		103.00000	136,000	19.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,552.00000	1,375,000	20.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		113.00000	148,000	20.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,633.00000	1,451,000	19.89	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		94.00000	124,000	19.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		123.00000	161,000	20.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,512.00000	1,338,000	20.14	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,018.00000	1,156,000	25.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		607.00000	533,000	25.78	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,093.00000	963,000	21.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		304.00000	386,000	21.71	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		773.00000	680,000	24.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		684.00000	803,000	24.33	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,090.00000	1,232,000	26.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		579.00000	509,000	26.07	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		813.00000	938,000	24.91	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		702.00000	615,000	24.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.56560	8.77780		24.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,363.00000	1,215,000	21.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		285.00000	349,000	21.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,332.00000	1,188,000	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		304.00000	372,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,395.00000	1,244,000	21.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		267.00000	328,000	21.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		411.00000	501,000	22.31	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,189.00000	1,067,000	22.31	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,080.00000	1,214,000	25.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		758.00000	680,000	25.74	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.64610	8.85820		24.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,359.00000	1,229,000	22.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		451.00000	533,000	22.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,334.00000	1,207,000	22.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		476.00000	561,000	22.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,386.00000	1,252,000	22.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		428.00000	506,000	22.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,146.00000	1,270,000	25.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		904.00000	816,000	25.56	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,286.00000	1,165,000	22.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		528.00000	619,000	22.79	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.38920	9.60000		25.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,098.00000	1,966,000	23.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		998.00000	1,077,000	23.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,080.00000	1,947,000	24.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,030.00000	1,108,000	24.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,116.00000	1,986,000	23.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		966.00000	1,047,000	23.88	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	12/12/2014	Foreign Exchange Future	8.00	Put		701.00000	768,000	22.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,301.00000	2,157,000	22.53	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.47970	10.69050		26.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,796.00000	2,655,000	24.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,306.00000	1,375,000	24.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,777.00000	2,637,000	25.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,337.00000	1,407,000	25.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,815.00000	2,673,000	24.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,275.00000	1,343,000	24.89	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.17640	8.38900			23.04	106,293.20	13	315.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			138,955.00000	117,725,000	26.92	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			55.00000	85,000	26.92	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			133,965.00000	112,743,000	26.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			65.00000	103,000	26.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			143,947.00000	122,710,000	27.46	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			47.00000	70,000	27.46	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.28300	8.49710			23.94	82,830.00	10	420.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			101,427.00000	83,812,000	20.71	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,717.00000	10,512,000	20.71	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			97,243.00000	80,192,000	20.87	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			7,533.00000	11,892,000	20.87	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			105,681.00000	87,541,000	20.54	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,971.00000	9,241,000	20.54	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			27,755.00000	38,224,000	23.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		57,465.00000	46,524,000	23.42		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.87420	13.09950		17.64		7,312,545.60	568	13,401.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,453.00000	1,230,000	22.59		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		4.00000	6,000	22.59		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		1,404.00000	1,181,000	22.14		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		5.00000	7,000	22.14		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,503.00000	1,280,000	23.03		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		4.00000	6,000	23.03		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		914.00000	696,000	17.67		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		15.00000	22,000	17.67		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,800.00000	1,576,000	23.92		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		1.00000	2,000	23.92		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		1,207.00000	985,000	20.35		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		8.00000	11,000	20.35		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		1,355.00000	1,132,000	21.69		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		6.00000	8,000	21.69		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,600.00000	2,374,000	25.34		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		1.00000	0,000	25.34		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		2,400.00000	2,174,000	24.98		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		1.00000	0,000	24.98		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			13.03080	13.25740		20.43		7,336,340.40	563	3,278.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,863.00000	1,648,000	19.13		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		56.00000	67,000	19.13		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,816.00000	1,602,000	18.95		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		59.00000	71,000	18.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,910.00000	1,695,000	19.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		53.00000	64,000	19.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,769.00000	1,556,000	18.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		62.00000	75,000	18.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,447.00000	1,254,000	18.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		90.00000	123,000	18.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,292.00000	2,072,000	20.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		35.00000	41,000	20.78	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,538.00000	1,334,000	18.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		81.00000	103,000	18.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,132.00000	966,000	18.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		175.00000	235,000	18.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,958.00000	1,741,000	19.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		51.00000	60,000	19.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,389.00000	2,168,000	21.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		32.00000	37,000	21.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,630.00000	1,419,000	18.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		73.00000	88,000	18.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,196.00000	1,977,000	20.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		39.00000	46,000	20.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,361.00000	1,178,000	18.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		104.00000	147,000	18.38	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.17490	13.40080		21.48	6,706,024.10	509	2,853.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,739.00000	1,555,000	19.01	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	18/06/2012	Foreign Exchange Future	11.85	Put		188.00000	230,000	19.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,699.00000	1,517,000	18.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		198.00000	242,000	18.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,780.00000	1,594,000	19.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		179.00000	219,000	19.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10550	0.10770		20.36	0.00	0	5,998.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,770.00000	2,550,000	32.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	32.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,771.00000	1,551,000	28.31	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	28.31	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,770.00000	3,550,000	27.24	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	27.24	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10710	0.10930		25.57	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,950.00000	1,743,000	21.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		20.00000	33,000	21.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,101.00000	941,000	22.45	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		171.00000	231,000	22.45	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,936.00000	2,717,000	24.68	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		6.00000	7,000	24.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.02300	11.18860		16.59	3,395,084.00	308	21,710.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,389.00000	1,224,000	21.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		0.00000	1,000	21.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,340.00000	1,175,000	21.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		1.00000	2,000	21.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,439.00000	1,274,000	21.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		0.00000	1,000	21.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,191.00000	1,026,000	19.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		2.00000	3,000	19.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,639.00000	1,473,000	22.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	22.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,889.00000	1,723,000	23.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,789.00000	1,623,000	22.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	22.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		43.00000	23,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		604.00000	750,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,240.00000	1,075,000	20.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		1.00000	2,000	20.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		63.00000	35,000	20.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		474.00000	612,000	20.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,689.00000	1,523,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	22.33	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		281.00000	178,000	16.59	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		92.00000	155,000	16.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		943.00000	778,000	17.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		4.00000	5,000	17.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		55.00000	30,000	20.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		516.00000	657,000	20.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		845.00000	680,000	16.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		6.00000	7,000	16.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,141.00000	976,000	19.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		2.00000	3,000	19.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,589.00000	1,423,000	21.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	21.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		173.00000	105,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		184.00000	282,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,042.00000	877,000	18.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		3.00000	4,000	18.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,092.00000	926,000	18.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		3.00000	3,000	18.78	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		5.00000	6,000	16.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		894.00000	729,000	16.68	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		314.00000	204,000	16.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		75.00000	131,000	16.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		740.00000	892,000	21.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		29.00000	15,000	21.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.18180	11.35350		19.49	32,315,402.00	2,890	15,664.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,320.00000	1,164,000	17.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		67.00000	82,000	17.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,275.00000	1,122,000	17.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		72.00000	90,000	17.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,365.00000	1,207,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		62.00000	75,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,314.00000	2,145,000	20.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	13,000	20.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,189.00000	1,042,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		86.00000	110,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,594.00000	1,432,000	18.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		41.00000	50,000	18.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,364.00000	2,194,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		11.00000	12,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,501.00000	1,341,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		48.00000	59,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		915.00000	784,000	18.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		162.00000	202,000	18.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		808.00000	690,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		205.00000	258,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,148.00000	1,003,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		95.00000	121,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		605.00000	511,000	19.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		352.00000	429,000	19.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		432.00000	363,000	20.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		579.00000	681,000	20.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		714.00000	608,000	18.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		261.00000	326,000	18.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		351.00000	295,000	21.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		748.00000	863,000	21.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		686.00000	582,000	18.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		283.00000	350,000	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,830.00000	1,664,000	19.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		27.00000	32,000	19.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		511.00000	430,000	19.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		458.00000	548,000	19.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.32700	11.50130		20.24	56,635.00	5	13,749.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,305.00000	1,175,000	18.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		204.00000	248,000	18.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,269.00000	1,141,000	18.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		218.00000	264,000	18.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,341.00000	1,210,000	18.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		190.00000	233,000	18.68	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.46510	11.64220		20.66	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,303.00000	1,215,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		386.00000	475,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,271.00000	1,184,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		404.00000	494,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,336.00000	1,246,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		369.00000	456,000	20.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			412.26800	407.77000			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.34300	413.78800			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			374.97800	371.11700			0.00	0	1,042.00
ALBI	On	03/05/2012	Index Future			380.50300	376.59500			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.39540	8.38520		21.05	1,771,429.40	211	9,692.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,736.00000	1,746,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,686.00000	1,696,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,785.00000	1,796,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	34.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		890.00000	899,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		5.00000	4,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		1,088.00000	1,097,000	27.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		3.00000	2,000	27.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.41760	8.40790		20.68	0.00	0	21,693.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,202.00000	1,210,000	21.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		44.00000	42,000	21.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,157.00000	1,165,000	21.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		49.00000	47,000	21.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,247.00000	1,256,000	21.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		39.00000	38,000	21.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		1,069.00000	1,077,000	20.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		61.00000	59,000	20.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,479.00000	1,488,000	21.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		21.00000	20,000	21.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		784.00000	791,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		126.00000	123,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		1,026.00000	1,034,000	20.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		68.00000	66,000	20.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,432.00000	1,441,000	21.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		24.00000	23,000	21.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,213.00000	2,222,000	25.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		5.00000	4,000	25.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		676.00000	681,000	20.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		168.00000	163,000	20.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.45070	8.44320		20.45	0.00	0	6,113.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		974.00000	979,000	19.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		181.00000	178,000	19.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		938.00000	943,000	19.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		195.00000	192,000	19.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		1,010.00000	1,015,000	19.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		167.00000	164,000	19.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.48460	8.47860		20.39	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		728.00000	731,000	20.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		486.00000	483,000	20.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		704.00000	706,000	20.14	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		512.00000	508,000	20.14	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		753.00000	756,000	20.03	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		461.00000	458,000	20.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.54510	9.44520		17.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,520.00000	2,608,000	17.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		375.00000	363,000	17.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,479.00000	2,567,000	17.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		384.00000	372,000	17.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,560.00000	2,649,000	17.38	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		365.00000	354,000	17.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.05440	8.14300		14.01	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		894.00000	806,000	19.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		1.00000	2,000	19.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		844.00000	756,000	19.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		1.00000	2,000	19.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		943.00000	855,000	20.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	1,000	20.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		498.00000	411,000	14.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	7,000	14.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,343.00000	1,254,000	21.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	21.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		547.00000	460,000	15.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		4.00000	6,000	15.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,293.00000	1,204,000	21.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	21.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		745.00000	657,000	17.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		2.00000	3,000	17.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,243.00000	1,154,000	21.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	21.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		695.00000	607,000	17.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		2.00000	3,000	17.16	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.14150	8.23120		17.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		744.00000	670,000	16.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		63.00000	79,000	16.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		704.00000	632,000	16.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		73.00000	91,000	16.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		786.00000	710,000	16.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		55.00000	69,000	16.37	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.17320	0.23030			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.14490	0.23120			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.10510	0.04370			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.42810	0.51940			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.09710	0.04900			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.12580	0.05570			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.16840	0.24780			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.10640	0.13950			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.08990	0.11150			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.05450	0.02730			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.07700	0.04810			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.98170	9.11150		21.14	0.00	0	1,067.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		818.00000	690,000	21.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		7.00000	8,000	21.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		769.00000	642,000	20.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		8.00000	10,000	20.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		867.00000	739,000	21.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		6.00000	7,000	21.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		624.00000	500,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		13.00000	18,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		965.00000	837,000	22.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		4.00000	5,000	22.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,213.00000	1,083,000	24.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		2.00000	1,000	24.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		576.00000	454,000	18.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		15.00000	22,000	18.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		292.00000	211,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		81.00000	129,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		87.00000	61,000	24.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		376.00000	479,000	24.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		160.00000	113,000	22.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		199.00000	281,000	22.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		672.00000	547,000	19.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		11.00000	15,000	19.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,113.00000	984,000	23.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		2.00000	2,000	23.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,362.00000	1,232,000	24.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		1.00000	0,000	24.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		362.00000	268,000	19.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		51.00000	86,000	19.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,462.00000	1,332,000	25.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		1.00000	0,000	25.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		440.00000	335,000	19.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		29.00000	53,000	19.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		260.00000	186,000	20.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		99.00000	154,000	20.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		529.00000	412,000	18.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		18.00000	30,000	18.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		77.00000	54,000	25.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		416.00000	522,000	25.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		142.00000	100,000	22.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		231.00000	318,000	22.91	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.12250	9.25870		23.22	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		815.00000	724,000	21.21	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		156.00000	202,000	21.21	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		780.00000	693,000	21.31	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		171.00000	221,000	21.31	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		850.00000	757,000	21.12	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		141.00000	185,000	21.12	0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			376.29200	372.58600			0.00	0	156.00
GOVI	On	02/02/2012	GOVI	369.00	Call		35,860.00000	72,920,000		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		35,760.00000	72,820,000		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		35,960.00000	73,020,000		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			381.83700	378.08500			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		39,150.00000	1,630,000		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		39,250.00000	1,730,000		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		39,050.00000	1,530,000		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			164.97800	163.77800			0.00	0	505.00
IGOV	On	03/05/2012	Index Future			167.40900	166.19600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			447.08300	447.08300			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.56000	5.58000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.54000	5.57000				0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.50000	5.57000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.49000	5.57000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.49000	5.57000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.49000	5.57000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.49000	5.57000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.57000	5.68000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.77000	5.89000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.04000	6.18000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.31000	6.46000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.57000	6.73000				0.00	0	2,100.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future				6.37750	6.39670		17.56	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			180.00000	164,000	16.99	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			48.00000	51,000	16.99	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			173.00000	158,000	17.03	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put			51.00000	55,000	17.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call		186.00000	171,000	16.94	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		44.00000	48,000	16.94	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.42910	6.44770		16.82	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		324.00000	311,000	16.57	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		160.00000	166,000	16.57	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		318.00000	305,000	16.59	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		164.00000	170,000	16.59	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		330.00000	316,000	16.56	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		156.00000	161,000	16.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.47030	6.48750		18.78	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		452.00000	441,000	18.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		265.00000	271,000	18.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		426.00000	415,000	18.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		289.00000	295,000	18.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		480.00000	468,000	18.42	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		243.00000	248,000	18.42	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			367.57900	362.95200			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				6.84400	7.05000		4.15	0.00	0	12,966.00
R157 On	02/02/2012	Bond Future	8.50	Call			4,978.00000	5,702,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			7.00000	3,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			5,143.00000	5,868,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			5.00000	2,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			4,812.00000	5,536,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			8.00000	4,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			230.00000	435,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			2,007.00000	1,484,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			3,797.00000	3,113,000	3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			27.00000	71,000	3.95	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			847.00000	1,287,000	4.16	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			847.00000	559,000	4.16	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,939.00000	2,309,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			80.00000	178,000	4.00	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			2,302.00000	1,739,000	4.04	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			166.00000	331,000	4.04	0.00	0	1,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.65	Call		311.00000	561,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,730.00000	1,252,000	4.08	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,140.00000	1,644,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		613.00000	389,000	4.18	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.92200	7.14600		4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,797.00000	4,513,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		251.00000	231,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,932.00000	4,651,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		229.00000	211,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,663.00000	4,374,000	4.78	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		275.00000	249,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.99200	7.23400		4.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,201.00000	3,849,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		909.00000	821,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,303.00000	3,961,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		863.00000	785,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,100.00000	3,738,000	4.95	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		956.00000	858,000	4.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.06900	7.33100		4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,578.00000	2,051,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,505.00000	2,245,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,641.00000	2,122,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,427.00000	2,175,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,516.00000	1,981,000	4.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,583.00000	2,316,000	4.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.54200	8.73000		15.43	0.00	0	24,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,403.00000	5,530,000	15.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,983.00000	1,380,000	15.60	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,683.00000	5,847,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,823.00000	1,258,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,132.00000	5,220,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,155.00000	1,513,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,841.00000	8,308,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		395.00000	592,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,284.00000	18,566,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		11.00000	23,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,686.00000	6,290,000	14.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		753.00000	1,087,000	14.92	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,269.00000	33,999,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,043.00000	105,773,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	16.12	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.62300	8.81700		15.74	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,393.00000	6,743,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,776.00000	3,375,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Call		5,639.00000	7,014,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,586.00000	3,210,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,153.00000	6,477,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,975.00000	3,548,000	15.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.70100	8.90000		15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,925.00000	6,069,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,250.00000	5,631,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,132.00000	6,299,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,013.00000	5,417,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,722.00000	5,843,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,493.00000	5,852,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.77900	8.98300		15.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,661.00000	6,810,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,689.00000	7,065,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,862.00000	7,029,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,451.00000	6,845,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,464.00000	6,594,000	15.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,934.00000	7,291,000	15.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.99616	218.64040			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		640.00000	996,000		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		590.00000	946,000		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		690.00000	1,046,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			243.66908	243.63044			0.00	0	850.00
R197	On	02/02/2012	Bond Future	237.00	Call		6,630.00000	6,669,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		6,580.00000	6,619,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		6,680.00000	6,719,000		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			6.31700	6.53900		3.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,449.00000	5,044,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,575.00000	5,170,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,322.00000	4,917,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.35400	6.59900		3.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,920.00000	3,525,000	3.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		150.00000	153,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,023.00000	3,630,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		134.00000	139,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,817.00000	3,421,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		165.00000	167,000	3.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.37600	6.64600		3.96	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,422.00000	3,001,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		544.00000	520,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,501.00000	3,086,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		514.00000	496,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,345.00000	2,916,000	4.15	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		575.00000	543,000	4.15	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.38900	6.68700		4.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,269.00000	1,787,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,644.00000	1,564,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,318.00000	1,843,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,593.00000	1,519,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,220.00000	1,733,000	4.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,696.00000	1,610,000	4.04	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			181.29866	181.26840			0.00	0	34,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,268.00000	4,299,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		4,218.00000	4,249,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		4,318.00000	4,349,000		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			7.44200	7.63300		7.06	0.00	0	1,867.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,028.00000	5,871,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		79.00000	45,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,230.00000	6,078,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		66.00000	37,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,826.00000	5,664,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		92.00000	53,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,426.00000	2,706,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		247.00000	404,000	6.79	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,492.00000	1,877,000	6.87	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		491.00000	753,000	6.87	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		704.00000	1,038,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		2,007.00000	1,464,000	6.93	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,109.00000	2,739,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		674.00000	427,000	7.12	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.52600	7.72800		7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,964.00000	5,685,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		607.00000	439,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,129.00000	5,859,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		565.00000	406,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,802.00000	5,509,000	7.91	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		653.00000	471,000	7.91	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.60500	7.81700		7.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,487.00000	4,942,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,673.00000	1,234,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,618.00000	5,092,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,602.00000	1,182,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,354.00000	4,795,000	7.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,743.00000	1,290,000	7.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.69000	7.91200		7.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,937.00000	3,012,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,588.00000	2,770,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,035.00000	3,120,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,485.00000	2,676,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,840.00000	2,906,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,693.00000	2,866,000	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			7.72900	7.92900		9.14	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,586.00000	6,553,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		172.00000	85,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,808.00000	6,784,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		150.00000	73,000	9.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		5,365.00000	6,321,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		195.00000	98,000	9.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.81400	8.02400		9.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,720.00000	5,535,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,131.00000	877,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,891.00000	5,724,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,061.00000	825,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,551.00000	5,348,000	9.66	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,204.00000	932,000	9.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.89700	8.11600		9.23	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,297.00000	4,761,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,443.00000	1,831,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,441.00000	4,923,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,349.00000	1,754,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,156.00000	4,601,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,541.00000	1,909,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.98100	8.20900		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,423.00000	3,619,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,414.00000	3,528,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,536.00000	3,744,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,289.00000	3,415,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,312.00000	3,497,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,541.00000	3,645,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.08900	6.30700		2.28	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,026.00000	3,424,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,114.00000	3,512,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,938.00000	3,337,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.11200	6.36300		2.51	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,866.00000	2,286,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		72.00000	90,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,936.00000	2,356,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		64.00000	82,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,797.00000	2,217,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		81.00000	99,000	2.62	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.10700	6.39700		2.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,490.00000	1,914,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		333.00000	359,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,539.00000	1,965,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		314.00000	343,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,442.00000	1,862,000	2.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		352.00000	374,000	2.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.06300	6.40500		2.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	6.00	Call		668.00000	1,044,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,132.00000	1,116,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		694.00000	1,074,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,100.00000	1,089,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		643.00000	1,014,000	2.70	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,164.00000	1,144,000	2.70	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.93700	8.13600		9.27	2,218,611.51	23	24,494.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,863.00000	5,890,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		193.00000	102,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,097.00000	6,137,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		166.00000	88,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,630.00000	5,645,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		222.00000	119,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,707.00000	3,737,000	8.83	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		192.00000	341,000	8.83	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,243.00000	2,425,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		483.00000	783,000	8.98	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		805.00000	1,233,000	9.08	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,417.00000	1,727,000	9.08	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,700.00000	3,542,000	9.39	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		696.00000	420,000	9.39	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.02300	8.23100		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,332.00000	5,150,000	11.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Put		1,571.00000	1,253,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,504.00000	5,340,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,482.00000	1,182,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,164.00000	4,963,000	11.11	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,664.00000	1,327,000	11.11	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.10600	8.32200		10.74	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,699.00000	5,369,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,480.00000	2,005,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,855.00000	5,543,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,381.00000	1,924,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,545.00000	5,196,000	11.09	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,582.00000	2,087,000	11.09	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.18600	8.41000		10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,748.00000	4,087,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,570.00000	3,756,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,872.00000	4,223,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,436.00000	3,634,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,626.00000	3,954,000	10.52	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,707.00000	3,881,000	10.52	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.98100	8.18000		9.59	0.00	0	12,230.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Call		4,933.00000	6,041,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		192.00000	100,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,183.00000	6,305,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		163.00000	85,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,684.00000	5,779,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		223.00000	118,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,702.00000	3,675,000	9.15	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		200.00000	373,000	9.15	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,384.00000	2,503,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		455.00000	774,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		790.00000	1,253,000	9.40	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,484.00000	1,747,000	9.40	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,836.00000	3,766,000	9.76	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		657.00000	387,000	9.76	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.05800	8.26400		12.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,327.00000	6,365,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,156.00000	982,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,524.00000	6,580,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,079.00000	922,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,128.00000	6,152,000	12.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,233.00000	1,044,000	12.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.13200	8.34500		11.89	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,861.00000	5,730,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,590.00000	2,236,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,029.00000	5,917,000	12.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Put		2,483.00000	2,147,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,695.00000	5,546,000	12.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,701.00000	2,328,000	12.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.20700	8.42600		11.82	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,618.00000	4,239,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,603.00000	3,996,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,752.00000	4,386,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,456.00000	3,862,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,488.00000	4,096,000	11.68	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,755.00000	4,136,000	11.68	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.90400	9.08500		20.63	0.00	0	2,599.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,214.00000	2,993,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,859.00000	2,254,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,387.00000	3,204,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,651.00000	2,084,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,049.00000	2,790,000	20.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,077.00000	2,434,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97300	9.16000		21.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,234.00000	4,107,000	20.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.00	Put		4,438.00000	3,901,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,404.00000	4,301,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,229.00000	3,715,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,067.00000	3,918,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,654.00000	4,095,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04000	9.23100		20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,898.00000	5,890,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,759.00000	4,328,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,072.00000	6,098,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,569.00000	4,172,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,727.00000	5,695,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,955.00000	4,500,000	20.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.10700	9.30200		20.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,521.00000	5,394,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,762.00000	6,201,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,682.00000	5,572,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,544.00000	6,000,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,360.00000	5,218,000	20.52	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,983.00000	6,407,000	20.52	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			137.45278	137.43003			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,430.00000	6,453,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		6,380.00000	6,403,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		6,480.00000	6,503,000		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			115.30891	114.85311			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,353.00000	4,809,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		4,303.00000	4,759,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,403.00000	4,859,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.49731	111.23186			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,732.00000	2,997,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,682.00000	2,947,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,782.00000	3,047,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.92200	9.09400		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,375.00000	2,975,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		3,102.00000	2,364,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,563.00000	3,188,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,902.00000	2,189,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,194.00000	2,771,000	18.62	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,312.00000	2,551,000	18.62	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.99700	9.17400		19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,350.00000	5,112,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,778.00000	3,183,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,556.00000	5,329,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,611.00000	3,027,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,147.00000	4,900,000	19.00	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,951.00000	3,347,000	19.00	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.06900	9.25000		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,976.00000	5,889,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,976.00000	4,521,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,175.00000	6,100,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,803.00000	4,361,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,780.00000	5,691,000	18.82	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		5,154.00000	4,698,000	18.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.14400	9.32900		18.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.00	Call		4,589.00000	5,370,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		7,064.00000	6,467,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,770.00000	5,549,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,862.00000	6,263,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,407.00000	5,194,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		7,269.00000	6,678,000	18.56	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,310.44000	16,640.31000			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			1.28210	1.31550		24.39	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,157.00000	1,824,000	28.87	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		2.00000	3,000	28.87	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,661.00000	1,329,000	25.30	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		6.00000	8,000	25.30	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,655.00000	2,322,000	32.43	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	1,000	32.43	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.29910	1.33290		24.09	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,491.00000	1,231,000	22.39	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		162.00000	240,000	22.39	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	19/03/2012	Foreign Exchange Future	1.25	Call		1,140.00000	916,000	22.99	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		311.00000	425,000	22.99	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,901.00000	1,608,000	21.78	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		72.00000	117,000	21.78	0.00	0	0.00
Total for Derivatives :									446,768,734.51	52,150	1,310,575.00

i-Bonds

1BG4A1	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000		840,000,000,000.00		8,400,000	14,200,000.00
AA384L	On	09/12/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	1,900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	9,007,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			840,000,000,000.00	8,400,000	4,200,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		120,000,000,000.00		1,200,000	3,600,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		280,000,000,000.00		2,800,000	2,292,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,653,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		560,000,000,000.00		5,600,000	9,997,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000		260,000,000,000.00		2,600,000	1,300,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000		280,000,000,000.00		2,800,000	1,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	1,717,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		420,000,000,000.00		4,200,000	2,100,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		20,000,000,000.00		200,000	12,410,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	4,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	1,500,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000		24,600,000,000,000.00		246,000,000	100,000,000.00
BAYA19	On	31/12/2016			100.00000	100.00000		27,500,000,000,000.00		275,000,000	135,000,000.00
BAYA20	On	30/09/2014			100.00000	100.00000		30,000,000,000,000.00		300,000,000	150,000,000.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB0	On	31/12/2016			100.00000	100.00000			16,500,000,000,000.00	165,000,000	55,000,000.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		1,588,000,000,000.00	15,880,000	7,940,000.00	
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		360,000,000,000.00		3,600,000	5,332,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	50,000,000.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	4,290,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	36,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			56,500,000,000.00	565,000	8,929,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			260,000,000,000.00	2,600,000	1,300,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	35,180,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000		3,200,000,000,000.00	32,000,000	32,000,000.00	
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	3,100,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	4,456,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
DENG2	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		260,100,000,000.00		2,601,000	69,292,000.00
DV23	On	27/02/2023			100.00000	100.00000		129,300,000,000.00		1,293,000	124,162,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000		415,000,000,000.00		4,150,000	16,128,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ163L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			48,500,000,000.00	485,000	54,012,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			10,887,250,000.00	1,177,000	249,270,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			8,412,540,000,000.00	841,254,000	77,961,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			12,151,800,000.00	1,548,000	43,680,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			14,002,500,000.00	1,867,000	220,095,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,231,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	1,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000				0.00	0	4,342,370.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500				0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	50,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	7,500,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			1,679,400,000,000.00	16,794,000	2,799,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,780,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			1,684,800,000,000.00	16,848,000	8,424,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX _{On} 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10 _{On} 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11 _{On} 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 _{On} 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13 _{On} 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 _{On} 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 _{On} 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 _{On} 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		1,950,000,000,000.00		19,500,000	3,250,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			113,800,000,000.00	1,138,000	33,866,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,807,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	2,986,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			579,900,000,000.00	5,799,000	31,726,000.00
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			200,000,000,000.00	2,000,000	1,000,000.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	593,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	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
IVA208 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223 On 07/06/2012 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
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	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
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		900,000,000,000.00		9,000,000	4,500,000.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	15,945,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		280,000,000,000.00		2,800,000	4,466,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		570,000,000,000.00		5,700,000	6,257,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	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
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,140,000,000,000.00		11,400,000	7,874,000.00
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	6,292,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		40,000,000,000.00		400,000	10,268,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000		6,600,000,000,000.00		66,000,000	33,000,000.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	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		200,000,000,000.00		2,000,000	1,000,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000		900,000,000,000.00		9,000,000	6,000,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,562,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000		340,000,000,000.00		3,400,000	1,700,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012			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
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	310,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	9,800,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			260,000,000,000.00	2,600,000	12,300,000.00
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			260,000,000,000.00	2,600,000	6,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012	Spot Bond			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			0.00	0	26,473,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.77000	6.96000		156,574,926,466,700.00	23,127,758,710	15,532,480,432.00	
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			8.48000	8.66000		61,974,721,504,000.00	7,308,339,800	9,151,332,718.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.89669	216.44865		8,442,920,554,940.00	38,926,000	1,093,093,000.00	
R197	On	07/12/2023	Spot Bond			2.36000	2.36000		384,890,040,000.00	163,089,000	325,865,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.27000	6.47500			7,534,822,020,000.00	1,201,726,000	2,430,837,000.00
R202	On	07/12/2033	Spot Bond			2.47000	2.47000			914,727,450,000.00	370,335,000	1,649,650,000.00
R203	On	15/09/2017	Spot Bond			7.37000	7.55000			37,177,228,000,000.00	5,044,400,000	6,227,490,000.00
R204	On	21/12/2018	Spot Bond			7.66000	7.85000			26,040,906,126,000.00	3,399,596,100	5,363,098,911.00
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			6.04500	6.24000			28,019,258,085,000.00	4,635,113,000	5,530,581,000.00
R207	On	15/01/2020	Spot Bond			7.87000	8.06000			34,543,252,692,000.00	4,389,231,600	8,034,870,000.00
R208	On	31/03/2021	Spot Bond			7.92000	8.11000			28,908,063,360,000.00	3,650,008,000	7,178,343,000.00
R209	On	31/03/2036	Spot Bond			8.85000	9.02500			15,465,790,950,000.00	1,747,547,000	8,596,890,000.00
R210	On	31/03/2028	Spot Bond			2.43500	2.43500			37,445,430,000.00	15,378,000	335,000,000.00
R211	On	31/01/2017	Spot Bond			1.11000	1.19000			145,942,800,000.00	131,480,000	539,000,000.00
R212	On	31/01/2022	Spot Bond			2.34000	2.36500			739,676,340,000.00	316,101,000	801,909,498.00
R213	On	28/02/2031	Spot Bond			8.86000	9.02500			15,864,299,580,000.00	1,790,553,000	2,354,828,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,895,494,800,000.00	906,999,200	2,553,066,100.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060L	On	26/01/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	15,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			31,184,000,000,000.00	3,898,000,000	1,792,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,257,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,508,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,021,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	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
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,500,000,000,000.00	15,000,000,000.00	15,000,000	2,500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	21,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		700,000,000,000.00	7,000,000,000.00	7,000,000	5,075,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	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
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN835	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
SYN865	On	22/12/2011			100.00000	100.00000		1,600,000,000,000.00		16,000,000	4,000,000.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			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
SYN875	On	22/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN880	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN881	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN882	On	27/02/2012	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	12,000.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000				0.00	0	23,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000				0.00	0	97,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500				0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000				0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000		60,000,000,000,000.00		600,000,000	200,000,000.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	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
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	100.00000		10,700,000,000,000.00		107,000,000	53,500,000.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		40,000,000,000.00		400,000	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	1,009,000,000.00
TN20	On	17/09/2020			100.00000	100.00000		11,048,400,000,000.00		110,484,000	317,000,000.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	105,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	53,139,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	200,000,000.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	11,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	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			100,600,000,000.00	1,006,000	63,453,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	137,753,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	52,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	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
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							709,862,247,748,640.00	65,396,070,410	86,180,484,029.00
Grand Total:							709,862,694,517,375.00	65,396,122,560	86,181,794,604.00