



Daily MTM Report

Daily summary for: 06/12/2011

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			8.08390	7.99900		21.71	74,873,081.80	9,262	209,362.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		653.00000	736,000	23.26	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		4.00000	2,000	23.26	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		604.00000	686,000	22.58	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		5.00000	2,000	22.58	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		702.00000	785,000	23.93	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		3.00000	1,000	23.93	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	0,000	29.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,249.00000	1,334,000	29.28	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		136.00000	94,000	21.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		135.00000	178,000	21.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	0,000	27.06	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,000.00000	1,084,000	27.06	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		3.00000	1,000	24.61	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		752.00000	835,000	24.61	0.00	0	5,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,849.00000	1,934,000	30.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	30.48	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		8.00000	4,000	21.22	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		507.00000	588,000	21.22	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,549.00000	1,634,000	31.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,599.00000	1,684,000	32.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,749.00000	1,834,000	31.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		116.00000	153,000	22.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		167.00000	119,000	22.26	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,049.00000	2,134,000	28.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		556.00000	637,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		7.00000	3,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,299.00000	1,384,000	29.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	29.72	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,199.00000	1,284,000	28.83	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		187.00000	240,000	21.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		88.00000	56,000	21.25	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		327.00000	399,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		28.00000	15,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,149.00000	1,234,000	28.39	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	28.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,699.00000	1,784,000	31.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,649.00000	1,734,000	32.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,999.00000	2,084,000	29.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		252.00000	315,000	20.79	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		53.00000	31,000	20.79	0.00	0	12,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		412.00000	490,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		13.00000	6,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,399.00000	1,484,000	30.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	30.60	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,149.00000	2,234,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		218.00000	276,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		69.00000	42,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		2.00000	1,000	25.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		801.00000	885,000	25.29	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,449.00000	1,534,000	31.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	31.05	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		44.00000	59,000	25.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		395.00000	325,000	25.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		72.00000	96,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		273.00000	212,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,899.00000	1,984,000	30.10	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	30.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		851.00000	935,000	25.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		2.00000	1,000	25.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,099.00000	1,184,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		900.00000	984,000	26.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	0,000	26.17	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,349.00000	1,434,000	30.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,799.00000	1,884,000	30.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		52.00000	70,000	25.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		353.00000	286,000	25.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,499.00000	1,584,000	31.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,050.00000	1,134,000	27.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		369.00000	444,000	20.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		20.00000	10,000	20.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		38.00000	51,000	26.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		439.00000	367,000	26.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		61.00000	82,000	24.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		312.00000	248,000	24.46	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		288.00000	356,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		39.00000	22,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		950.00000	1,034,000	26.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		99.00000	131,000	22.81	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		200.00000	147,000	22.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,949.00000	2,034,000	29.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		160.00000	207,000	21.48	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		111.00000	73,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		460.00000	539,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		11.00000	5,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		84.00000	112,000	23.36	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		235.00000	178,000	23.36	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		14.00000	18,000	30.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		765.00000	684,000	30.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		813.00000	732,000	30.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		12.00000	16,000	30.85	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,951.00000	2,866,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,901.00000	3,816,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		669.00000	590,000	29.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		18.00000	24,000	29.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		529.00000	453,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		28.00000	37,000	27.29	0.00	0	26,550.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		1,007.00000	923,000	31.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		6.00000	7,000	31.39	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.18940	8.10340		22.84	84,268,926.00	10,290	46,978.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,105.00000	1,183,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		38.00000	30,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,060.00000	1,138,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		43.00000	35,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,150.00000	1,229,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		33.00000	26,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,137.00000	1,216,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		34.00000	27,000	20.30	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,004.00000	1,080,000	20.16	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		51.00000	41,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		918.00000	992,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		65.00000	53,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,322.00000	1,404,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		19.00000	15,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		960.00000	1,036,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		57.00000	47,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,370.00000	1,452,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		17.00000	13,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		690.00000	755,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		137.00000	116,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		462.00000	512,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		309.00000	273,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		798.00000	868,000	20.27	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		95.00000	79,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		325.00000	363,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		522.00000	474,000	23.71	0.00	0	200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,417.00000	1,500,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		14.00000	11,000	20.57	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		309.00000	346,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		556.00000	507,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,276.00000	1,357,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		23.00000	18,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		439.00000	488,000	22.39	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		336.00000	299,000	22.39	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,048.00000	1,125,000	20.21	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		45.00000	36,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,465.00000	1,549,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		12.00000	10,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		761.00000	830,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		108.00000	91,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		359.00000	401,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		456.00000	412,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		511.00000	565,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		258.00000	226,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,092.00000	1,170,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		39.00000	31,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,514.00000	1,597,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		11.00000	8,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		537.00000	593,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		234.00000	204,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		418.00000	464,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		365.00000	325,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		486.00000	538,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		283.00000	249,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		378.00000	421,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		425.00000	382,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		837.00000	908,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		84.00000	69,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		876.00000	949,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		73.00000	60,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,229.00000	1,310,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		26.00000	21,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		593.00000	652,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		190.00000	163,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		397.00000	442,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		394.00000	353,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		725.00000	792,000	20.52	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		122.00000	103,000	20.52	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,710.00000	1,794,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		7.00000	5,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,958.00000	2,043,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		5.00000	4,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		657.00000	720,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		154.00000	131,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		342.00000	381,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		489.00000	442,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,908.00000	1,993,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		5.00000	4,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,183.00000	1,263,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		30.00000	24,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		564.00000	622,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		211.00000	183,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		294.00000	329,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		591.00000	540,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,660.00000	1,744,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		7.00000	5,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		624.00000	686,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		171.00000	147,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,562.00000	1,646,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		9.00000	7,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,611.00000	1,695,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		8.00000	6,000	20.76	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,759.00000	1,844,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		6.00000	5,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,007.00000	2,092,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		4.00000	3,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		280.00000	314,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		627.00000	575,000	24.37	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		266.00000	299,000	24.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		663.00000	610,000	24.59	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		200.00000	225,000	25.94	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		897.00000	836,000	25.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,064.00000	999,000	26.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		167.00000	188,000	26.84	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		242.00000	272,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		739.00000	683,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		231.00000	259,000	25.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		778.00000	720,000	25.26	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.28980	8.20180		23.17	5,139,676.00	620	22,973.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,082.00000	1,154,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		130.00000	114,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,044.00000	1,115,000	20.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		142.00000	125,000	20.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,121.00000	1,194,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		119.00000	104,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		594.00000	643,000	22.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		492.00000	453,000	22.76	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		49.00000	41,000	20.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,501.00000	1,581,000	20.24	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		452.00000	492,000	24.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		750.00000	702,000	24.19	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		409.00000	446,000	24.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		857.00000	806,000	24.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		383.00000	418,000	25.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		931.00000	878,000	25.03	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.38470	8.29480		23.44	1,676,940.00	200	1,125.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,261.00000	1,334,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		166.00000	149,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,225.00000	1,297,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		180.00000	162,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,299.00000	1,373,000	20.03	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		154.00000	138,000	20.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		194.00000	175,000	20.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,189.00000	1,260,000	20.21	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,256.00000	1,200,000	25.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		451.00000	485,000	25.72	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		843.00000	900,000	21.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		448.00000	415,000	21.90	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		582.00000	625,000	24.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		887.00000	840,000	24.30	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,334.00000	1,277,000	26.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		429.00000	462,000	26.00	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,029.00000	978,000	24.87	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		524.00000	563,000	24.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.47460	8.38420		23.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,088.00000	1,150,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		404.00000	375,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,063.00000	1,124,000	21.53	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		429.00000	399,000	21.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,113.00000	1,177,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		379.00000	352,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		565.00000	531,000	22.43	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		949.00000	1,006,000	22.43	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,302.00000	1,249,000	25.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		586.00000	624,000	25.52	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.55500	8.46540		23.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,111.00000	1,168,000	22.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		596.00000	563,000	22.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,090.00000	1,147,000	22.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		625.00000	592,000	22.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,132.00000	1,191,000	22.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		567.00000	536,000	22.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,351.00000	1,301,000	25.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		716.00000	756,000	25.31	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,049.00000	1,104,000	22.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		684.00000	649,000	22.86	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.30500	9.21910		24.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,838.00000	1,894,000	23.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,119.00000	1,089,000	23.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,820.00000	1,875,000	23.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,151.00000	1,120,000	23.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,856.00000	1,913,000	23.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,087.00000	1,058,000	23.67	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		812.00000	787,000	22.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,031.00000	2,092,000	22.52	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.39550	10.30960		25.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,521.00000	2,579,000	24.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,411.00000	1,384,000	24.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,504.00000	2,562,000	24.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,444.00000	1,417,000	24.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,538.00000	2,597,000	24.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,378.00000	1,352,000	24.70	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.08390	7.99900			21.71	80,839.00	10	98.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		99,975.00000	108,417,000	27.06	27.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		75.00000	27,000	27.06	27.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		94,999.00000	103,427,000	26.62	26.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		99.00000	37,000	26.62	26.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		104,957.00000	113,410,000	27.50	27.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		57.00000	20,000	27.50	27.50	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.18940	8.10340			22.84	81,894.00	10	734.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		69,040.00000	75,543,000	20.65	20.65	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		13,700.00000	11,603,000	20.65	20.65	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		65,667.00000	71,995,000	20.77	20.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		15,327.00000	13,055,000	20.77	20.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		72,528.00000	79,201,000	20.52	20.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		12,188.00000	10,261,000	20.52	20.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		45,587.00000	41,126,000	23.28	23.28	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		35,927.00000	40,066,000	23.28		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.62660	12.54700		15.65	6,502,699.00		515	12,957.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		904.00000	980,000	20.71		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		7.00000	3,000	20.71		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		854.00000	931,000	20.23		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		7.00000	4,000	20.23		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		953.00000	1,030,000	21.19		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		6.00000	3,000	21.19		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		394.00000	456,000	17.09		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		47.00000	29,000	17.09		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,250.00000	1,328,000	24.05		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		3.00000	1,000	24.05		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		661.00000	734,000	18.32		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		14.00000	7,000	18.32		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		806.00000	881,000	19.75		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		9.00000	4,000	19.75		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,047.00000	2,127,000	24.76		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	24.76		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		1,847.00000	1,927,000	24.58		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	24.58		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			12.78020	12.69990		18.43	6,402,880.20		501	2,635.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,304.00000	1,376,000	15.77		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		54.00000	46,000	15.77		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,262.00000	1,332,000	15.86		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		62.00000	52,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,351.00000	1,424,000	16.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		51.00000	44,000	16.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,220.00000	1,290,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		70.00000	60,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		949.00000	1,011,000	16.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		149.00000	131,000	16.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,734.00000	1,809,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		34.00000	29,000	18.01	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,022.00000	1,086,000	16.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		122.00000	106,000	16.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		695.00000	746,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		295.00000	266,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,399.00000	1,471,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		49.00000	41,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,831.00000	1,907,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		31.00000	27,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,099.00000	1,165,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		99.00000	85,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,638.00000	1,712,000	17.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		38.00000	32,000	17.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		879.00000	938,000	16.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		179.00000	158,000	16.81	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.92570	12.84190		20.08	0.00	0	2,853.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,265.00000	1,327,000	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		273.00000	251,000	18.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,233.00000	1,294,000	18.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		291.00000	268,000	18.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,299.00000	1,362,000	18.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		257.00000	236,000	18.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10390	0.10270		18.55	7,688.60	74	5,998.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,270.00000	2,390,000	31.08	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	31.08	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,271.00000	1,390,000	26.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	0,000	26.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,270.00000	3,390,000	25.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.46	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10550	0.10440		25.21	41,145.00	390	415.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,488.00000	1,588,000	20.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		48.00000	38,000	20.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		736.00000	809,000	22.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		296.00000	259,000	22.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,447.00000	2,555,000	23.39	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		7.00000	5,000	23.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.81590	10.77650		15.74	2,455,209.30	227	20,951.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		978.00000	1,017,000	21.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		2.00000	1,000	21.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		929.00000	967,000	20.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		3.00000	1,000	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,028.00000	1,067,000	21.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		2.00000	1,000	21.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		780.00000	818,000	19.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		4.00000	2,000	19.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,227.00000	1,266,000	23.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		1.00000	0,000	23.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,477.00000	1,516,000	24.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		1.00000	0,000	24.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,377.00000	1,416,000	24.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		1.00000	0,000	24.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		3.00000	3,000	21.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		977.00000	937,000	21.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		829.00000	868,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		3.00000	2,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		5.00000	6,000	20.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		829.00000	790,000	20.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,277.00000	1,316,000	23.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		1.00000	0,000	23.57	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		59.00000	66,000	16.89	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		283.00000	250,000	16.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		537.00000	572,000	16.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		11.00000	6,000	16.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		4.00000	5,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		878.00000	839,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		445.00000	478,000	16.72	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		19.00000	12,000	16.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		731.00000	768,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		5.00000	2,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,177.00000	1,216,000	23.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		1.00000	0,000	23.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		26.00000	29,000	17.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		450.00000	413,000	17.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		633.00000	670,000	17.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		7.00000	4,000	17.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		682.00000	719,000	18.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		6.00000	3,000	18.17	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		14.00000	9,000	16.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		490.00000	525,000	16.84	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		71.00000	80,000	16.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		245.00000	214,000	16.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,126.00000	1,086,000	22.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		2.00000	2,000	22.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Put		636.00000	596,000	18.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Call		12.00000	12,000	18.90	0.00	0	11,400.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		317.00000	345,000	16.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		41.00000	29,000	16.35	0.00	0	5,700.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.96430	10.92570		18.24	87,714.40	8	17,784.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		939.00000	969,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		113.00000	105,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		899.00000	929,000	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		123.00000	115,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		979.00000	1,010,000	17.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		103.00000	96,000	17.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,893.00000	1,930,000	20.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		17.00000	16,000	20.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		823.00000	851,000	17.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		147.00000	137,000	17.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,189.00000	1,222,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		63.00000	58,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,941.00000	1,978,000	20.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		15.00000	14,000	20.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,103.00000	1,136,000	17.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		77.00000	72,000	17.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		593.00000	616,000	17.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		267.00000	252,000	17.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		512.00000	532,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		336.00000	318,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		786.00000	813,000	17.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		160.00000	149,000	17.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		360.00000	376,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		534.00000	512,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		243.00000	254,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		817.00000	790,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		439.00000	457,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		413.00000	393,000	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		192.00000	201,000	20.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,016.00000	987,000	20.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		418.00000	436,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		442.00000	422,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,417.00000	1,452,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		41.00000	38,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		295.00000	309,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		669.00000	645,000	19.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.10360	11.06180		19.29	2,220,720.00	200	13,949.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		960.00000	988,000	18.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		298.00000	284,000	18.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		928.00000	956,000	18.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		316.00000	302,000	18.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		993.00000	1,021,000	18.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		281.00000	267,000	18.13	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.23580	11.19240		20.07	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		993.00000	1,019,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		526.00000	509,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		964.00000	990,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		547.00000	530,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,021.00000	1,048,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		504.00000	488,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			413.82000	415.29200			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			419.84100	421.34300			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/02/2012	Index Future			376.69300	377.72400			0.00	0	1,042.00
ALBI	On	03/05/2012	Index Future			382.17400	383.22800			0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.25160	8.22310		18.14	0.00	0	9,642.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,573.00000	1,602,000	30.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,523.00000	1,552,000	30.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,623.00000	1,652,000	30.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		726.00000	753,000	23.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		3.00000	1,000	23.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		924.00000	952,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		1.00000	0,000	25.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.27520	8.24580		18.96	64,546,560.00	7,800	29,293.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,039.00000	1,065,000	19.54	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		43.00000	40,000	19.54	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		994.00000	1,019,000	19.40	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		48.00000	44,000	19.40	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,084.00000	1,110,000	19.68	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		38.00000	35,000	19.68	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		906.00000	930,000	19.12	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		60.00000	55,000	19.12	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,317.00000	1,344,000	20.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		21.00000	19,000	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
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		628.00000	649,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		132.00000	124,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		863.00000	887,000	18.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		67.00000	62,000	18.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,269.00000	1,297,000	20.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		23.00000	22,000	20.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,050.00000	2,079,000	23.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	4,000	23.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		526.00000	544,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		180.00000	169,000	18.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.31170	8.27910		19.33	0.00	0	6,113.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		824.00000	847,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		195.00000	185,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		790.00000	812,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		211.00000	200,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		859.00000	883,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		180.00000	171,000	18.91	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.34610	8.31000		19.59	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		608.00000	627,000	19.51	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		534.00000	517,000	19.51	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		586.00000	604,000	19.57	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		562.00000	544,000	19.57	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		631.00000	651,000	19.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		507.00000	491,000	19.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.36340	9.32030		17.49	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	7.30	Call		2,406.00000	2,441,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		386.00000	378,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,365.00000	2,400,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		395.00000	387,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,446.00000	2,481,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		376.00000	368,000	17.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.97640	7.89890		13.63	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		650.00000	727,000	19.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		1.00000	1,000	19.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		601.00000	677,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		2.00000	1,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		700.00000	777,000	20.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	1,000	20.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		265.00000	333,000	15.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		16.00000	7,000	15.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,099.00000	1,176,000	21.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	21.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		310.00000	381,000	15.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		11.00000	5,000	15.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,049.00000	1,126,000	21.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	21.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		502.00000	577,000	17.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		3.00000	1,000	17.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		999.00000	1,076,000	21.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	21.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		452.00000	528,000	16.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		3.00000	2,000	16.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.06330	7.98540		16.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		535.00000	595,000	15.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		100.00000	82,000	15.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		499.00000	557,000	15.75	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		114.00000	94,000	15.75	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		573.00000	634,000	15.80	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		88.00000	71,000	15.80	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.16790	0.13060			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.10920	0.08620			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.11200	0.16400			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.37730	0.34550			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.11320	0.13420			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.13880	0.19370			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.14100	0.10540			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.10190	0.08750			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.08860	0.07890			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	31/01/2012	Can-Do Future			0.06380	0.08090			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.08890	0.10520			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.72280	8.71810		20.23	0.00	0	590.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		433.00000	435,000	19.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		15.00000	12,000	19.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		389.00000	390,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		21.00000	17,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		478.00000	481,000	19.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		10.00000	8,000	19.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		269.00000	269,000	19.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		51.00000	46,000	19.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		575.00000	578,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		7.00000	5,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		821.00000	825,000	24.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		3.00000	2,000	24.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		234.00000	234,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		66.00000	61,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		78.00000	74,000	22.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		260.00000	251,000	22.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		13.00000	11,000	25.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		695.00000	688,000	25.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		34.00000	32,000	24.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		466.00000	459,000	24.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		307.00000	307,000	19.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		39.00000	34,000	19.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		722.00000	726,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		4.00000	3,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		969.00000	974,000	25.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		1.00000	1,000	25.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		107.00000	104,000	21.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		189.00000	181,000	21.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,069.00000	1,073,000	25.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		1.00000	0,000	25.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		147.00000	144,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		129.00000	121,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		66.00000	63,000	22.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		298.00000	290,000	22.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		202.00000	201,000	19.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		84.00000	78,000	19.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		11.00000	9,000	25.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		743.00000	736,000	25.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		29.00000	26,000	24.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		511.00000	503,000	24.57	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.85420	8.85060		21.84	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		528.00000	529,000	20.92	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		277.00000	275,000	20.92	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		503.00000	504,000	21.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		302.00000	300,000	21.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		555.00000	555,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2012	Foreign Exchange Future	8.55	Put		254.00000	251,000	20.74	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
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			377.91100	378.91300			0.00	0	157.00
GOVI	On	02/02/2012	GOVI	369.00	Call		99,130.00000	89,110,000		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		99,030.00000	89,010,000		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		99,230.00000	89,210,000		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			383.41000	384.43400			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		24,340.00000	14,100,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		24,240.00000	14,000,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		24,440.00000	14,200,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			166.44800	166.18700			0.00	0	507.00
IGOV	On	03/05/2012	Index Future			168.87000	168.60800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			445.90300	445.90300			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.58000	5.57000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.55000	5.54000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.51000	5.50000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.48000	5.47000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.46000	5.45000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.45000	5.44000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.46000	5.45000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.52000	5.49000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.66000	5.65000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.90000	5.88000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.16000	6.14000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.42000	6.41000			0.00	0	2,100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE			7.50000	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
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				6.28800	6.26220		17.16	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future		6.26	Call		83.00000	94,000	17.32	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	6.26	Put		86.00000	71,000	17.32	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call		79.00000	89,000	17.42	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put		92.00000	76,000	17.42	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call		88.00000	99,000	17.21	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		81.00000	66,000	17.21	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.34000	6.31450		15.85	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		229.00000	242,000	15.85	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		198.00000	186,000	15.85	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		224.00000	237,000	15.85	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		203.00000	191,000	15.85	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		234.00000	248,000	15.85	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		193.00000	182,000	15.85	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.38140	6.35490		18.07	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		362.00000	376,000	18.05	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		307.00000	295,000	18.05	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		338.00000	351,000	18.07	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		333.00000	320,000	18.07	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		387.00000	402,000	18.03	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		282.00000	271,000	18.03	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			369.77500	370.94400			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future		1.10	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
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				6.75400	6.72400		4.15	60,773,563.20	480	12,586.00
R157 On	02/02/2012	Bond Future		8.50	Call		6,127.00000	6,020,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.50	Put		1.00000	1,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.55	Call		6,293.00000	6,187,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.55	Put		1.00000	1,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.45	Call		5,960.00000	5,854,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.45	Put		1.00000	2,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.55	Call		553.00000	506,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.55	Put		1,175.00000	1,235,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.00	Put		2,711.00000	2,804,000	3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.00	Call		95.00000	82,000	3.95	0.00	0	130.00
R157 On	02/02/2012	Bond Future		7.05	Call		1,542.00000	1,460,000	4.16	0.00	0	0.00
R157 On	02/02/2012	Bond Future		7.05	Put		387.00000	412,000	4.16	0.00	0	130.00
R157 On	02/02/2012	Bond Future		6.25	Put		1,938.00000	2,019,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.25	Call		234.00000	208,000	4.00	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,407.00000	1,473,000	4.04	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		425.00000	385,000	4.04	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		705.00000	650,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		969.00000	1,021,000	4.08	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,938.00000	1,849,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		256.00000	274,000	4.18	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.83100	6.79700		4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,870.00000	4,766,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		174.00000	183,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,011.00000	4,907,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		158.00000	167,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,727.00000	4,624,000	4.78	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		189.00000	199,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.90500	6.86700		4.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,119.00000	4,027,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		708.00000	733,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,235.00000	4,143,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		677.00000	701,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,004.00000	3,914,000	4.95	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		741.00000	768,000	4.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.99000	6.94500		4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,212.00000	2,143,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,057.00000	2,115,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,287.00000	2,217,000	4.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Put		1,992.00000	2,048,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,138.00000	2,071,000	4.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,124.00000	2,184,000	4.72	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.45700	8.41700		15.43	0.00	0	24,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,309.00000	6,000,000	15.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		988.00000	1,056,000	15.60	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,651.00000	6,336,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		890.00000	952,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,973.00000	5,670,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,095.00000	1,168,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,266.00000	7,559,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		721.00000	637,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,400.00000	17,771,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		28.00000	22,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,344.00000	5,591,000	14.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,312.00000	1,182,000	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		35,170.00000	34,793,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,944.00000	106,568,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	1,000	16.12	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			8.53700	8.49500		15.74	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,429.00000	7,158,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,885.00000	3,002,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,716.00000	7,440,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,736.00000	2,848,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,146.00000	6,880,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,040.00000	3,162,000	15.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.61600	8.57300		15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,647.00000	6,416,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,055.00000	5,213,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,891.00000	6,655,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,855.00000	5,008,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,407.00000	6,180,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,261.00000	5,424,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.69600	8.65000		15.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,371.00000	7,138,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,484.00000	6,660,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,602.00000	7,364,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,276.00000	6,447,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,144.00000	6,914,000	15.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,699.00000	6,879,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			219.00844	219.01207			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		1,012.00000	1,008,000		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		962.00000	958,000		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		1,062.00000	1,058,000		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			245.53692	245.29652			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		8,297.00000	8,537,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		8,247.00000	8,487,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		8,347.00000	8,587,000		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			6.25000	6.21900		3.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,307.00000	5,224,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,434.00000	5,350,000	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		5,181.00000	5,097,000	3.64	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	02/02/2012	Bond Future	8.20	Put		1.00000	0,000	3.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.28800	6.25200		3.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,743.00000	3,661,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		119.00000	126,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,851.00000	3,768,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		109.00000	115,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,637.00000	3,555,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		131.00000	138,000	3.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.31700	6.27700		3.96	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,161.00000	3,089,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		457.00000	475,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,248.00000	3,175,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		436.00000	453,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,074.00000	3,003,000	4.15	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		479.00000	498,000	4.15	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.34300	6.29400		4.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,878.00000	1,822,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,463.00000	1,506,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,935.00000	1,878,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,419.00000	1,461,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,822.00000	1,767,000	4.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,507.00000	1,551,000	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

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			185.14131	184.24536			0.00	0	34,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,245.00000	8,141,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		7,195.00000	8,091,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		7,295.00000	8,191,000		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			7.36400	7.30300		7.06	79,388,524.60	740	1,821.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,491.00000	6,212,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		21.00000	25,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,702.00000	6,422,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		17.00000	20,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,280.00000	6,002,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		25.00000	30,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,190.00000	2,387,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		532.00000	446,000	6.79	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,444.00000	1,598,000	6.87	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		964.00000	834,000	6.87	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,306.00000	1,150,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,088.00000	1,215,000	6.93	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,223.00000	2,982,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		267.00000	309,000	7.12	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.44900	7.38300		7.46	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	8.75	Call		6,214.00000	5,954,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		332.00000	366,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,394.00000	6,132,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		305.00000	337,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,031.00000	5,774,000	7.91	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		357.00000	394,000	7.91	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.53100	7.46100		7.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,369.00000	5,143,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,049.00000	1,121,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,525.00000	5,296,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,003.00000	1,072,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,216.00000	4,992,000	7.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,099.00000	1,173,000	7.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.62100	7.54600		7.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,309.00000	3,136,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,482.00000	2,614,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,422.00000	3,247,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,393.00000	2,523,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,196.00000	3,027,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,571.00000	2,707,000	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			7.63600	7.59100		9.14	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,246.00000	7,011,000	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	9.00	Put		43.00000	49,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,483.00000	7,247,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		37.00000	41,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,009.00000	6,775,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		51.00000	57,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,576.00000	2,732,000	8.82	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		731.00000	647,000	8.82	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,818.00000	2,635,000	9.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		659.00000	716,000	9.14	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		1,248.00000	1,130,000	8.92	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,736.00000	1,859,000	8.92	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.72100	7.67300		9.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,081.00000	5,875,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		697.00000	739,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,278.00000	6,070,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		653.00000	693,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,885.00000	5,682,000	9.66	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		743.00000	788,000	9.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.80600	7.75500		9.23	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,212.00000	5,030,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,576.00000	1,648,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,381.00000	5,198,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,506.00000	1,578,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,044.00000	4,865,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,647.00000	1,722,000	9.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.89300	7.83800		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,961.00000	3,811,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,185.00000	3,299,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,092.00000	3,940,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,078.00000	3,190,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,831.00000	3,684,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,293.00000	3,411,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.00400	5.97200		2.28	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,639.00000	3,580,000	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		3,727.00000	3,668,000	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		3,551.00000	3,493,000	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			6.02600	5.98800		2.51	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,462.00000	2,405,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		67.00000	71,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,534.00000	2,477,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		61.00000	65,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,391.00000	2,335,000	2.62	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	03/05/2012	Bond Future	7.45	Put		74.00000	79,000	2.62	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.02800	5.98100		2.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,038.00000	1,987,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		309.00000	323,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,092.00000	2,040,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		296.00000	309,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,985.00000	1,934,000	2.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		324.00000	337,000	2.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.00100	5.93900		2.76	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,108.00000	1,070,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,038.00000	1,071,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,139.00000	1,100,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,012.00000	1,044,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		1,077.00000	1,040,000	2.70	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,064.00000	1,099,000	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			7.90700	7.83100		9.27	656,513,663.66	6,794	38,194.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,448.00000	6,031,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		57.00000	73,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,700.00000	6,281,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		48.00000	62,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,197.00000	5,782,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		69.00000	86,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,214.00000	3,553,000	8.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.35	Call		420.00000	327,000	8.83	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		1,986.00000	2,248,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		946.00000	776,000	8.98	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,467.00000	1,241,000	9.08	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,359.00000	1,565,000	9.08	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,004.00000	3,632,000	9.39	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		280.00000	340,000	9.39	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.99500	7.91500		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,554.00000	5,217,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,060.00000	1,166,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,752.00000	5,409,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		998.00000	1,097,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,358.00000	5,026,000	11.11	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,126.00000	1,236,000	11.11	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.08200	7.99900		10.74	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,728.00000	5,416,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,790.00000	1,923,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,909.00000	5,592,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,716.00000	1,844,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,549.00000	5,242,000	11.09	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,867.00000	2,005,000	11.09	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.16900	8.08000		10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,359.00000	4,100,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,476.00000	3,680,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,501.00000	4,237,000	10.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Put		3,360.00000	3,560,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,219.00000	3,965,000	10.52	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,594.00000	3,804,000	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			7.92100	7.86000		9.59	0.00	0	14,264.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,732.00000	6,370,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		51.00000	63,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,002.00000	6,638,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		42.00000	52,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,463.00000	6,102,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		62.00000	75,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,051.00000	3,333,000	9.15	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		489.00000	397,000	9.15	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		1,976.00000	2,197,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		986.00000	834,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,560.00000	1,355,000	9.40	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,315.00000	1,483,000	9.40	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,357.00000	4,027,000	9.76	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		238.00000	282,000	9.76	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.99800	7.93500		12.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,915.00000	6,605,000	12.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		798.00000	865,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,138.00000	6,824,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		746.00000	809,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,694.00000	6,387,000	12.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		852.00000	922,000	12.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.07500	8.00800		11.89	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,186.00000	5,910,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,969.00000	2,084,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,380.00000	6,101,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,888.00000	2,000,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,993.00000	5,722,000	12.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,053.00000	2,173,000	12.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.15300	8.08400		11.82	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,589.00000	4,367,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,648.00000	3,819,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,744.00000	4,517,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,522.00000	3,687,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,438.00000	4,220,000	11.68	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,779.00000	3,954,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future			8.82400	8.78400		20.63	0.00	0	2,589.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,447.00000	3,233,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,767.00000	1,868,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,681.00000	3,460,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,620.00000	1,715,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,221.00000	3,014,000	20.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,924.00000	2,033,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.89300	8.85200		21.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,561.00000	4,367,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,418.00000	3,543,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,769.00000	4,570,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,246.00000	3,367,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,357.00000	4,168,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,597.00000	3,727,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.96000	8.91800		20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,396.00000	6,190,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,902.00000	4,019,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,614.00000	6,404,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,756.00000	3,869,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,189.00000	5,986,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,062.00000	4,182,000	20.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.02900	8.98500		20.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,838.00000	5,650,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,724.00000	5,870,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,026.00000	5,834,000	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.05	Put		5,533.00000	5,675,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,653.00000	5,468,000	20.52	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,921.00000	6,070,000	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
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			137.93653	137.92915			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,929.00000	6,937,000		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		6,879.00000	6,887,000		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		6,979.00000	6,987,000		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			115.48490	115.48290			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,983.00000	4,985,000		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		4,933.00000	4,935,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		5,033.00000	5,035,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			112.11565	112.10998			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,610.00000	3,616,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,560.00000	3,566,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		3,660.00000	3,666,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.82600	8.79100		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,478.00000	3,287,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,826.00000	1,915,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,716.00000	3,518,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,676.00000	1,758,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,249.00000	3,063,000	18.62	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,988.00000	2,082,000	18.62	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.90000	8.86400		19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,692.00000	5,500,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,721.00000	2,813,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,925.00000	5,728,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,581.00000	2,668,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,465.00000	5,276,000	19.00	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,870.00000	2,965,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future			8.97300	8.93600		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,441.00000	6,258,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,046.00000	4,151,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,663.00000	6,477,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,896.00000	3,998,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,230.00000	6,051,000	18.82	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,209.00000	4,318,000	18.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.05000	9.01100		18.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,852.00000	5,685,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,937.00000	6,069,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,042.00000	5,872,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,743.00000	5,872,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,666.00000	5,502,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,137.00000	6,272,000	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			16,065.07000	15,944.40000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future			1.26990	1.25670		21.73	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,568.00000	1,699,000	27.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		1.00000	0,000	27.36	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		1,075.00000	1,203,000	24.91	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		8.00000	4,000	24.91	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,067.00000	2,199,000	29.81	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	29.81	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.28590	1.27270		22.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,012.00000	1,106,000	21.84	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		285.00000	247,000	21.84	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		730.00000	806,000	22.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		503.00000	447,000	22.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,372.00000	1,481,000	21.47	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		145.00000	122,000	21.47	0.00	0	0.00
Total for Derivatives :									1,045,061,724.76	38,121	1,353,148.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	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
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013			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
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,578,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,772,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	1,662,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,388,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			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
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000		620,000,000,000.00		6,200,000	3,100,000.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		600,000,000,000.00		6,000,000	6,355,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1A ⁴	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	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		3,000,000,000,000.00		30,000,000	15,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,074,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,282,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		13,320,000,000,000.00		133,200,000	34,200,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,400,000,000,000.00		24,000,000	12,000,000.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN178On	15/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN179On	20/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN180On	26/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN181On	26/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193	On	29/08/2021		Spot Bond	2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016		Spot Bond	8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016		Spot Bond	2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012		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
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN55	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
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,182,000.00
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
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000,000	19,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			27,260,000,000,000.00	272,600,000	78,401,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			48,540,000,000,000.00	485,400,000	137,673,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			3,212,200,000,000.00	32,122,000	18,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	700,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		10,800,000,000,000.00		108,000,000	55,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		8,306,500,000,000.00		898,000,000	247,000,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,500,000,000,000.00		150,000,000	279,600,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		596,600,000,000.00		76,000,000	42,530,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		5,640,000,000,000.00		752,000,000	741,000,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		260,000,000	260,000,000.00	2,600,000	1,350,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000		8,251,238,000,000.00	82,512,380	15,143,958.00	
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000		3,298,144,200,000.00	32,981,442	1,036,394.00	
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		24,009,999,900,000.00		240,099,999	130,339,999.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	40,000,000.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,500,000,000,000.00	75,000,000	50,000,000.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	40,000,000.00
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	1,585,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			4,190,000,000,000.00	41,900,000	42,515,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	26,441,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		4,705,000,000,000.00		47,050,000	27,576,000.00
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	2,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	20,000,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			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		54,000,000,000,000.00	540,000,000	434,000,000.00	
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		11,200,000,000,000.00		112,000,000	29,037,000.00
IV01	On	31/03/2012	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
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2016	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
IV017	On	31/01/2017	Spot Bond			2.75000	2.75000		1,018,919,000,000.00		370,516,000	1,016,000,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000		1,242,400,000,000.00		12,424,000	6,212,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	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
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00	9,400,000	9,400,000	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	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
MBF027On	07/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	30/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP14On	10/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP16On	13/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP17On	23/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP18On	28/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP19On	18/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP20On	17/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP21On	11/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP22On	09/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		59,980,000,000,000.00		599,800,000	85,100,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,106,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,971,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	200,000,000.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	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
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	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
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			0.00	0	3,619,000.00
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	6,175,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	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			0.00	0	9,307,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			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
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,941,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2012			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		800,000,000,000.00	8,000,000	4,000,000.00	
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			6,102,400,000,000.00	61,024,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			25,600,000,000,000.00	256,000,000	110,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			3,880,000,000,000.00	38,800,000	9,800,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			2,200,000,000,000.00	22,000,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		10,700,000,000,000.00	107,000,000	29,906,000.00	
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03 On 16/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1FOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.69000	6.66000		199,253,300,880,000.00	29,783,752,000	13,203,830,721.00	
R158P	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
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			8.40000	8.36000		127,654,329,600,000.00	15,196,944,000	8,511,055,231.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.03885	217.01024		389,093,799,080,232.00	1,792,738,024	1,059,580,047.00	
R197	On	07/12/2023	Spot Bond			2.28000	2.29000		2,519,286,000,000.00	1,104,950,000	364,025,000.00	
R201	On	21/12/2014	Spot Bond			6.21000	6.18000		41,580,942,840,000.00	6,695,804,000	2,769,956,000.00	
R202	On	07/12/2033	Spot Bond			2.34000	2.37000		5,325,840,000,000.00	2,276,000,000	963,910,000.00	
R203	On	15/09/2017	Spot Bond			7.30000	7.24000		103,693,653,000,000.00	14,204,610,000	6,829,296,000.00	
R204	On	21/12/2018	Spot Bond			7.57500	7.53000		90,506,660,550,000.00	11,948,074,000	4,898,658,926.00	
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			5.97000	5.94000		49,650,699,000,000.00	8,316,700,000	4,813,585,000.00	
R207	On	15/01/2020	Spot Bond			7.84500	7.77000		158,526,430,107,000.00	20,207,320,600	8,448,971,000.00	
R208	On	31/03/2021	Spot Bond			7.86500	7.80500		158,006,489,449,380.00	20,089,827,012	8,902,529,000.00	
R209	On	31/03/2036	Spot Bond			8.77500	8.73500		128,319,457,500,000.00	14,623,300,000	9,206,117,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.41000	2.41000			2,676,215,164,840.00	1,110,462,724	493,433,000.00
R211	On	31/01/2017	Spot Bond			1.08000	1.08000			1,400,058,000,000.00	1,296,350,000	559,500,000.00
R212	On	31/01/2022	Spot Bond			2.28000	2.28000			4,731,410,400,000.00	2,075,180,000	1,166,059,163.00
R213	On	28/02/2031	Spot Bond			8.77000	8.73500			24,879,613,000,000.00	2,836,900,000	1,857,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			44,674,500,000,000.00	6,873,000,000	3,319,050,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	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
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000		117,668,900,000,000.00		1,176,689,000	250,000,000.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		3,100,000,000,000.00		31,000,000	15,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,465,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,447,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,978,000.00
SBK11	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	11,000.00
SBS5	On	07/12/2011	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
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,671,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	8,100,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	8,200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	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
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
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			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
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
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		201,100,000,000,000.00		2,011,000,000	1,006,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		72,960,000,000,000.00		729,600,000	262,000,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		29,600,000,000,000.00		296,000,000	105,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		53,600,000,000,000.00		536,000,000	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		4,400,000,000,000.00		44,000,000	16,404,000.00
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	0.00
TSP121	On	02/09/2012	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
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		11,200,000,000,000.00		112,000,000	12,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	1,200,000.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	1,600,000.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	3,000,000.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		12,400,000,000,000.00	124,000,000	64,000,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,600,000,000,000.00	116,000,000	126,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,200,000,000,000.00	62,000,000	31,310,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		18,400,000,000,000.00	184,000,000	47,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							2,515,134,985,671,450.00	172,334,231,181	85,916,061,439.00
Grand Total:							2,515,136,030,733,180.00	2,334,269,302	85,917,414,587.00