

Daily MTM Report

Daily summary for: 25/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.51720	8.51470		24.04	202,607,153.60	23,788	239,995.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,167.00000	1,169,000	25.13	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		2.00000	2,000	25.13	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		1,117.00000	1,119,000	24.56	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		2.00000	2,000	24.56	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,217.00000	1,219,000	25.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		2.00000	2,000	25.71	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	1,000	31.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,765.00000	1,768,000	31.62	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		30.00000	29,000	21.45	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		545.00000	546,000	21.45	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	1,000	29.17	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,516.00000	1,518,000	29.17	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		1.00000	2,000	26.29	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,266.00000	1,269,000	26.29	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,365.00000	2,367,000	33.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	33.40	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		3.00000	3,000	23.40	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		1,018.00000	1,020,000	23.40	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		2,065.00000	2,067,000	32.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		2,115.00000	2,117,000	32.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	32.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,265.00000	2,267,000	33.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		502.00000	503,000	21.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		37.00000	36,000	21.42	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,565.00000	2,567,000	33.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		1,068.00000	1,070,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		3.00000	3,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,815.00000	1,817,000	31.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	31.77	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,715.00000	1,718,000	31.48	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	1,000	31.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		634.00000	635,000	21.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		19.00000	18,000	21.51	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		822.00000	823,000	21.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		7.00000	6,000	21.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,665.00000	1,668,000	30.90	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	1,000	30.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		2,215.00000	2,217,000	32.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,165.00000	2,167,000	32.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,515.00000	2,517,000	33.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		727.00000	728,000	21.58	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		12.00000	11,000	21.58	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		919.00000	921,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		4.00000	4,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,915.00000	1,917,000	32.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	32.07	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,665.00000	2,667,000	33.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		680.00000	681,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		15.00000	14,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	2,000	26.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,316.00000	1,319,000	26.86	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,965.00000	1,967,000	32.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	32.22	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		293.00000	293,000	23.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		128.00000	126,000	23.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		387.00000	388,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		72.00000	71,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,415.00000	2,417,000	33.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,366.00000	1,368,000	27.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	27.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,615.00000	1,618,000	30.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,416.00000	1,418,000	28.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	28.02	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,865.00000	1,867,000	31.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,315.00000	2,317,000	33.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		323.00000	323,000	22.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		108.00000	106,000	22.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		2,015.00000	2,017,000	32.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,566.00000	1,568,000	29.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	1,000	29.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		870.00000	872,000	21.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	21.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		266.00000	266,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		151.00000	149,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		354.00000	354,000	22.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		89.00000	87,000	22.38	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		774.00000	775,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		9.00000	8,000	21.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,466.00000	1,468,000	28.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		461.00000	462,000	21.39	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		46.00000	45,000	21.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,465.00000	2,467,000	33.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		589.00000	590,000	21.48	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		24.00000	23,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		969.00000	971,000	22.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		4.00000	4,000	22.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		423.00000	424,000	21.72	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		58.00000	57,000	21.72	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		135.00000	134,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		370.00000	367,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		407.00000	404,000	26.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		122.00000	121,000	26.66	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		3.00000	3,000	40.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,438.00000	2,436,000	40.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,385.00000	3,383,000	40.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		298.00000	295,000	25.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		163.00000	162,000	25.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		203.00000	201,000	24.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		218.00000	218,000	24.04	0.00	0	12,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		569.00000	566,000	28.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		84.00000	83,000	28.43	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.62540	8.62160		24.46	95,716,063.80	11,097	40,402.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,600.00000	1,604,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		14.00000	15,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,552.00000	1,557,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		16.00000	18,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,648.00000	1,652,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		12.00000	13,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,634.00000	1,638,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		12.00000	13,000	20.73	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,492.00000	1,496,000	20.78	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		20.00000	21,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,398.00000	1,403,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		26.00000	28,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,830.00000	1,834,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		8.00000	9,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,445.00000	1,450,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		23.00000	25,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,879.00000	1,883,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		7.00000	8,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,130.00000	1,136,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		58.00000	61,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		818.00000	826,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		146.00000	151,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,262.00000	1,267,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		40.00000	42,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		609.00000	618,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		287.00000	293,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,929.00000	1,933,000	22.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		7.00000	8,000	22.11	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		584.00000	593,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		312.00000	318,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,780.00000	1,784,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		8.00000	9,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		784.00000	792,000	21.80	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		162.00000	167,000	21.80	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,539.00000	1,543,000	20.76	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		17.00000	18,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,978.00000	1,982,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		6.00000	7,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,217.00000	1,223,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		45.00000	48,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		661.00000	670,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		239.00000	245,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		888.00000	896,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		116.00000	121,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,586.00000	1,591,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		14.00000	16,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		2,028.00000	2,032,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		6.00000	7,000	22.82	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		925.00000	933,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		103.00000	108,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		751.00000	760,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		179.00000	185,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		853.00000	861,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		131.00000	136,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		689.00000	698,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		217.00000	223,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,307.00000	1,312,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		35.00000	37,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,352.00000	1,357,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		30.00000	32,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,731.00000	1,735,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		9.00000	10,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		1,004.00000	1,011,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		82.00000	86,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		720.00000	728,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		198.00000	203,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,173.00000	1,179,000	20.90	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		51.00000	54,000	20.90	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,227.00000	2,230,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		5.00000	5,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,476.00000	2,479,000	26.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	4,000	26.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		1,087.00000	1,094,000	20.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		65.00000	69,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		635.00000	643,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		263.00000	268,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,426.00000	2,429,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	4,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,682.00000	1,686,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		10.00000	11,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		963.00000	971,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		91.00000	96,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		561.00000	569,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		339.00000	344,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,177.00000	2,181,000	23.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		5.00000	6,000	23.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		1,045.00000	1,052,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		73.00000	77,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		2,078.00000	2,081,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		6.00000	6,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		2,127.00000	2,131,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		5.00000	6,000	23.53	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,276.00000	2,280,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		4.00000	5,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,525.00000	2,529,000	26.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		3.00000	4,000	26.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		538.00000	546,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		366.00000	371,000	23.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		516.00000	525,000	23.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		394.00000	400,000	23.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		403.00000	411,000	25.31	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		581.00000	586,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		721.00000	725,000	26.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		343.00000	350,000	26.16	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		476.00000	484,000	24.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		454.00000	459,000	24.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		457.00000	465,000	24.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		485.00000	490,000	24.67	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.72390	8.71880		24.50	31,414,763.90	3,601	22,022.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,539.00000	1,543,000	20.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		70.00000	69,000	20.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,496.00000	1,501,000	20.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		77.00000	77,000	20.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,582.00000	1,586,000	20.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		63.00000	62,000	20.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		913.00000	919,000	21.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		294.00000	295,000	21.91	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		27.00000	26,000	21.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,996.00000	2,000,000	21.03	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		718.00000	723,000	23.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		499.00000	499,000	23.47	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		660.00000	664,000	24.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		591.00000	590,000	24.09	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		623.00000	628,000	24.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		654.00000	654,000	24.50	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.81870	8.81230		24.46	1,763,740.00	200	1,979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,707.00000	1,713,000	20.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		95.00000	94,000	20.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,666.00000	1,672,000	20.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		104.00000	103,000	20.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,748.00000	1,754,000	19.94	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		86.00000	85,000	19.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		113.00000	113,000	20.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,625.00000	1,632,000	20.19	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		961.00000	961,000	25.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		673.00000	680,000	25.28	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,190.00000	1,198,000	21.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		278.00000	279,000	21.19	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		848.00000	856,000	23.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		636.00000	637,000	23.71	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,031.00000	1,031,000	25.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		643.00000	650,000	25.55	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		764.00000	764,000	24.46	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		776.00000	783,000	24.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.90910	8.90160		24.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,468.00000	1,473,000	20.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		266.00000	264,000	20.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,435.00000	1,441,000	21.09	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		283.00000	282,000	21.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,501.00000	1,507,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		249.00000	248,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		379.00000	380,000	21.65	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,281.00000	1,289,000	21.65	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,025.00000	1,028,000	25.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		827.00000	837,000	25.26	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.98940	8.98240		24.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,448.00000	1,457,000	21.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		416.00000	418,000	21.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,420.00000	1,429,000	21.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		438.00000	440,000	21.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,477.00000	1,486,000	21.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		395.00000	397,000	21.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,086.00000	1,093,000	25.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		968.00000	982,000	25.16	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,365.00000	1,376,000	22.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		483.00000	487,000	22.07	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.72640	9.72270		25.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,152.00000	2,168,000	23.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		929.00000	942,000	23.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,133.00000	2,149,000	23.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		960.00000	973,000	23.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,171.00000	2,187,000	23.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		898.00000	911,000	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	On	12/12/2014	Foreign Exchange Future	8.00	Put		644.00000	655,000	21.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,367.00000	2,381,000	21.99	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.81690	10.81320		26.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,859.00000	2,870,000	24.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,246.00000	1,253,000	24.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,840.00000	2,851,000	24.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,277.00000	1,284,000	24.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,879.00000	2,889,000	24.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,216.00000	1,222,000	24.53	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.51720	8.51470			24.04	246,998.80	29	330.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			151,564.00000	151,799,000	29.17	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			94.00000	79,000	29.17	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			146,576.00000	146,809,000	28.59	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			106.00000	89,000	28.59	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			156,553.00000	156,789,000	29.75	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			83.00000	69,000	29.75	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.62540	8.62160			24.46	0.00	0	432.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			112,997.00000	113,608,000	20.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,837.00000	6,068,000	20.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			108,724.00000	109,364,000	20.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,564.00000	6,824,000	20.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			117,333.00000	117,919,000	20.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,173.00000	5,379,000	20.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			23,973.00000	24,473,000	22.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		66,133.00000	67,013,000	22.52		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			13.19800	13.19010		19.03		211,168.00	16	13,920.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,546.00000	1,552,000	22.88		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		6.00000	4,000	22.88		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		1,497.00000	1,503,000	22.74		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		7.00000	5,000	22.74		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,596.00000	1,602,000	23.01		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		6.00000	4,000	23.01		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		1,011.00000	1,013,000	19.36		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		21.00000	15,000	19.36		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,893.00000	1,899,000	23.83		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		3.00000	1,000	23.83		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		1,302.00000	1,308,000	22.20		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		12.00000	10,000	22.20		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		1,448.00000	1,454,000	22.61		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		8.00000	6,000	22.61		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,690.00000	2,698,000	25.96		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	25.96		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		2,491.00000	2,498,000	25.47		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		1.00000	0,000	25.47		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			13.35510	13.34410		20.71		27,992,289.60	2,096	4,988.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,956.00000	1,954,000	19.51		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		62.00000	49,000	19.51		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,909.00000	1,907,000	19.31		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		65.00000	52,000	19.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		2,003.00000	2,002,000	19.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		59.00000	47,000	19.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,863.00000	1,859,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		69.00000	54,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,542.00000	1,531,000	17.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		98.00000	76,000	17.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,383.00000	2,387,000	21.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		39.00000	32,000	21.30	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,632.00000	1,624,000	18.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		88.00000	69,000	18.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,222.00000	1,206,000	17.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		178.00000	151,000	17.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		2,050.00000	2,050,000	19.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		56.00000	45,000	19.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,480.00000	2,484,000	21.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		36.00000	29,000	21.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,724.00000	1,718,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		80.00000	63,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,287.00000	2,290,000	20.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		43.00000	35,000	20.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,452.00000	1,439,000	17.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		108.00000	84,000	17.31	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.49760	13.48390		21.64	20,205,907.20	1,497	2,354.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,817.00000	1,821,000	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		183.00000	173,000	18.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,776.00000	1,781,000	18.83	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		192.00000	183,000	18.83	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,858.00000	1,862,000	18.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		174.00000	164,000	18.90	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10970	0.11040		19.45	0.00	0	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		3,040.00000	2,970,000	29.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		2,041.00000	1,971,000	27.98	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	27.98	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		4,040.00000	3,970,000	22.67	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11140	0.11210		21.94	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		2,223.00000	2,154,000	20.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		13.00000	14,000	20.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,329.00000	1,276,000	21.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		119.00000	136,000	21.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		3,215.00000	3,145,000	25.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	5,000	25.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.29860	11.35270		17.60	135,583.20	12	21,648.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,554.00000	1,500,000	22.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		1.00000	1,000	22.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,504.00000	1,450,000	21.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		1.00000	1,000	21.77	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	19/12/2011	Foreign Exchange Future	9.75	Call		1,604.00000	1,550,000	22.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		1.00000	1,000	22.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,355.00000	1,301,000	21.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		2.00000	2,000	21.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,803.00000	1,749,000	23.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		2,053.00000	1,999,000	24.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,953.00000	1,899,000	23.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		84.00000	76,000	19.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		481.00000	527,000	19.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,405.00000	1,351,000	21.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		2.00000	2,000	21.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		117.00000	105,000	19.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		364.00000	406,000	19.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,853.00000	1,799,000	23.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.41	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		415.00000	376,000	16.73	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		62.00000	77,000	16.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		1,108.00000	1,054,000	19.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		5.00000	5,000	19.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		105.00000	94,000	19.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		402.00000	445,000	19.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		1,010.00000	956,000	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		7.00000	7,000	18.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,305.00000	1,251,000	20.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		2.00000	2,000	20.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,753.00000	1,699,000	22.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		282.00000	252,000	17.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		129.00000	153,000	17.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,206.00000	1,153,000	20.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		3.00000	4,000	20.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,256.00000	1,202,000	20.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		3.00000	3,000	20.59	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		6.00000	6,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		1,059.00000	1,005,000	19.27	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		453.00000	412,000	16.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		50.00000	63,000	16.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		607.00000	655,000	20.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		60.00000	54,000	20.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.45990	11.51240		19.74	71,085,759.70	6,203	12,820.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,473.00000	1,423,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		61.00000	63,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,427.00000	1,378,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		65.00000	68,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,518.00000	1,468,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		56.00000	58,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,474.00000	2,421,000	21.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		12.00000	11,000	21.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,338.00000	1,289,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		76.00000	79,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,749.00000	1,698,000	19.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		37.00000	38,000	19.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,523.00000	2,470,000	21.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		11.00000	10,000	21.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,656.00000	1,605,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		44.00000	45,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		1,047.00000	1,007,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		135.00000	147,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		935.00000	897,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		173.00000	187,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,294.00000	1,245,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		82.00000	85,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		705.00000	679,000	18.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		293.00000	319,000	18.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		507.00000	491,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		495.00000	531,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		828.00000	794,000	18.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		216.00000	234,000	18.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		414.00000	403,000	20.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		652.00000	693,000	20.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		795.00000	764,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		233.00000	254,000	18.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,987.00000	1,935,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		25.00000	25,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		599.00000	578,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		387.00000	418,000	19.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.60660	11.65500		20.42	17,375,080.20	1,497	13,749.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,437.00000	1,397,000	18.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		182.00000	190,000	18.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,397.00000	1,358,000	18.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		192.00000	201,000	18.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,477.00000	1,437,000	18.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		172.00000	180,000	18.74	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.74810	11.79290		20.86	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,384.00000	1,384,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		317.00000	361,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,349.00000	1,351,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		332.00000	378,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,419.00000	1,418,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		302.00000	345,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			406.25800	406.08300			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			412.27700	412.08500			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			370.13700	370.34100			555,205,500.00	150	1,042.00
ALBI	On	03/05/2012	Index Future			375.62100	375.81500			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.28500	8.25650		20.74	82,850.00	10	9,692.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,607.00000	1,636,000	32.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	32.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,557.00000	1,586,000	31.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	31.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,657.00000	1,686,000	32.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	32.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		765.00000	794,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		9.00000	9,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		961.00000	990,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		5.00000	5,000	25.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.30680	8.27780		20.37	8,290,186.40	998	21,973.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,085.00000	1,110,000	20.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		57.00000	53,000	20.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,042.00000	1,066,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		64.00000	59,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,129.00000	1,154,000	20.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		51.00000	47,000	20.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		957.00000	980,000	20.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		79.00000	73,000	20.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,357.00000	1,383,000	21.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		29.00000	26,000	21.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		687.00000	707,000	20.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		159.00000	150,000	20.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		915.00000	938,000	20.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		87.00000	81,000	20.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,310.00000	1,336,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		32.00000	29,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,084.00000	2,112,000	24.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	5,000	24.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		586.00000	603,000	20.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		208.00000	196,000	20.10	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.34450	8.31390		20.03	9,579,486.00	1,148	6,113.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		878.00000	895,000	19.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		214.00000	201,000	19.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		844.00000	861,000	19.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		230.00000	217,000	19.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		913.00000	930,000	19.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		199.00000	186,000	19.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.38350	8.34930		20.07	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		661.00000	672,000	19.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		548.00000	525,000	19.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		638.00000	649,000	20.00	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		575.00000	552,000	20.00	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		684.00000	696,000	19.88	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		521.00000	499,000	19.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.37540	9.33980		17.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,425.00000	2,464,000	17.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		385.00000	389,000	17.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,384.00000	2,424,000	17.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		394.00000	399,000	17.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,465.00000	2,505,000	17.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		375.00000	380,000	17.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.14760	8.12310		16.44	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		875.00000	899,000	20.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		2.00000	1,000	20.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		826.00000	850,000	20.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		3.00000	2,000	20.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		925.00000	949,000	20.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		2.00000	1,000	20.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		484.00000	508,000	16.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		11.00000	10,000	16.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,323.00000	1,348,000	23.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	23.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		532.00000	556,000	17.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		9.00000	8,000	17.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,273.00000	1,298,000	23.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	23.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		727.00000	751,000	19.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		4.00000	3,000	19.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,223.00000	1,248,000	22.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	22.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		678.00000	702,000	18.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		5.00000	4,000	18.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.23620	8.20990		17.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		735.00000	759,000	16.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		75.00000	73,000	16.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		695.00000	719,000	16.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		85.00000	83,000	16.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		776.00000	800,000	16.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		66.00000	64,000	16.90	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.23100	0.22930			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.26950	0.26490			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.02920	0.03270			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.58780	0.58430			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.02380	0.02350			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.03890	0.03970			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.26730	0.26460			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.14980	0.15100			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.01170	0.11860			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01810	0.01790			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.03750	0.03700			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.16880	9.25340		23.38	0.00	0	1,067.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		961.00000	877,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		8.00000	8,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		912.00000	829,000	21.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		9.00000	10,000	21.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,010.00000	925,000	22.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		7.00000	6,000	22.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		770.00000	688,000	21.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		17.00000	19,000	21.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,108.00000	1,023,000	22.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		5.00000	4,000	22.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,356.00000	1,271,000	24.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		3.00000	2,000	24.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		724.00000	642,000	21.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		21.00000	23,000	21.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		432.00000	365,000	22.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		79.00000	96,000	22.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		174.00000	141,000	25.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		321.00000	372,000	25.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		279.00000	229,000	23.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		176.00000	210,000	23.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		817.00000	734,000	21.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		14.00000	15,000	21.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,257.00000	1,171,000	24.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		4.00000	2,000	24.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,505.00000	1,420,000	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Put		2.00000	1,000	25.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Call		507.00000	434,000	21.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Put		54.00000	65,000	21.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		1,605.00000	1,519,000	26.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		2.00000	0,000	26.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		591.00000	510,000	20.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		38.00000	41,000	20.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		398.00000	334,000	22.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		95.00000	115,000	22.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		679.00000	597,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		26.00000	28,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		158.00000	128,000	25.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		355.00000	409,000	25.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		254.00000	208,000	23.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		201.00000	239,000	23.74	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.30830	9.39030		23.76	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		940.00000	875,000	21.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		150.00000	167,000	21.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		905.00000	841,000	21.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		165.00000	183,000	21.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		977.00000	910,000	21.44	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		137.00000	152,000	21.44	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			371.48200	371.72600			0.00	0	156.00
GOVI	On	02/02/2012	GOVI	369.00	Call		27,260.00000	24,820,000		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		27,160.00000	24,720,000		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		27,360.00000	24,920,000		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			376.98600	377.22000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		47,800.00000	50,140,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		47,900.00000	50,240,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		47,700.00000	50,040,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			163.83000	163.85800			0.00	0	505.00
IGOV	On	03/05/2012	Index Future			166.25700	166.28000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			447.14300	446.60800			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.58000	5.58000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.57000	5.56000				0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.61000	5.55000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.63000	5.55000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.65000	5.56000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.70000	5.58000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.75000	5.62000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.00000	5.76000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.25000	5.97000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.53000	6.26000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.83000	6.54000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			7.15000	6.78000				0.00	0	2,100.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future				6.32090	6.30210		17.23	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			132.00000	141,000	17.22	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			95.00000	85,000	17.22	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			126.00000	135,000	17.22	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put			99.00000	89,000	17.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call		137.00000	147,000	17.22	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		90.00000	81,000	17.22	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.37070	6.35000		17.32	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		278.00000	291,000	17.31	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		212.00000	204,000	17.31	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		273.00000	286,000	17.31	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		217.00000	209,000	17.31	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		283.00000	296,000	17.31	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		207.00000	199,000	17.31	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.41360	6.39180		19.02	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		408.00000	420,000	18.95	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		316.00000	306,000	18.95	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		384.00000	396,000	18.99	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		342.00000	332,000	18.99	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		434.00000	446,000	18.92	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		292.00000	282,000	18.92	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			362.60100	362.60600			0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000		0.00	0	0.00
PULA / lOn	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / IOn	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				7.18000	7.06300		3.91	0.00	0	12,348.00
R157 On	02/02/2012	Bond Future	8.50	Call			4,935.00000	4,529,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			10.00000	15,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			5,099.00000	4,693,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			7.00000	12,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			4,770.00000	4,366,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			12.00000	19,000	4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			243.00000	166,000	3.92	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			2,066.00000	2,400,000	3.92	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			3,847.00000	4,245,000	3.82	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			31.00000	18,000	3.82	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			856.00000	662,000	4.01	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			902.00000	1,119,000	4.01	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,993.00000	3,371,000	3.87	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			88.00000	55,000	3.87	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			2,359.00000	2,711,000	3.90	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			177.00000	118,000	3.90	0.00	0	1,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.65	Call		325.00000	229,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,790.00000	2,105,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,144.00000	910,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		663.00000	840,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.28600	7.16000		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,770.00000	3,423,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		270.00000	334,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,904.00000	3,552,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		246.00000	306,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,638.00000	3,295,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		296.00000	364,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.39000	7.25600		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,171.00000	2,894,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		946.00000	1,074,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,272.00000	2,990,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		899.00000	1,022,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,072.00000	2,799,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		995.00000	1,126,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.50800	7.37100		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,544.00000	1,384,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,582.00000	2,802,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,606.00000	1,442,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,503.00000	2,720,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,484.00000	1,328,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,663.00000	2,887,000	4.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.72700	8.72300		15.29	3,247,069.28	28	24,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,553.00000	4,508,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,070.00000	2,061,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,832.00000	4,787,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,909.00000	1,900,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,282.00000	4,238,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,241.00000	2,233,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,841.00000	9,861,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		458.00000	442,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,225.00000	20,261,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		16.00000	15,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,712.00000	7,726,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		843.00000	820,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,333.00000	32,296,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,107.00000	104,070,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.81300	8.80900		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,505.00000	5,470,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,817.00000	3,818,000	14.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Call		5,752.00000	5,717,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,628.00000	3,629,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,265.00000	5,230,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,015.00000	4,016,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.89700	8.89400		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,006.00000	4,982,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,278.00000	6,281,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,214.00000	5,190,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,042.00000	6,044,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,802.00000	4,778,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,521.00000	6,523,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.98100	8.98200		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,714.00000	5,708,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,734.00000	7,719,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,915.00000	5,909,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,495.00000	7,480,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,516.00000	5,511,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,978.00000	7,964,000	14.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.61103	218.83395			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		834.00000	611,000		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		784.00000	561,000		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		884.00000	661,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			243.17620	243.18794			210,104,236.80	864	850.00
R197	On	02/02/2012	Bond Future	237.00	Call		6,188.00000	6,176,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		6,138.00000	6,126,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		6,238.00000	6,226,000		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			6.68600	6.56800		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,372.00000	4,059,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	2,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,498.00000	4,185,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	2,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,246.00000	3,932,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	2,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.75800	6.62900		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,864.00000	2,593,000	3.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		167.00000	211,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,966.00000	2,692,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		151.00000	192,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,762.00000	2,495,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		183.00000	231,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.82700	6.68800		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,366.00000	2,148,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		581.00000	671,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,443.00000	2,222,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		549.00000	637,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,290.00000	2,075,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		614.00000	707,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.89700	6.75400		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,218.00000	1,091,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,727.00000	1,885,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,266.00000	1,136,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,675.00000	1,830,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,171.00000	1,048,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,781.00000	1,943,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			181.84596	181.85427			11,092,603.56	61	34,667.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,854.00000	4,846,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		4,804.00000	4,796,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		4,904.00000	4,896,000		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			7.73900	7.72400		6.92	0.00	0	1,867.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,657.00000	4,591,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		122.00000	124,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,855.00000	4,788,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		106.00000	107,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,461.00000	4,396,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		141.00000	145,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,806.00000	3,861,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		213.00000	199,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,841.00000	2,887,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		425.00000	403,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		612.00000	584,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		2,329.00000	2,369,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		1,882.00000	1,830,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		861.00000	877,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.83900	7.82400		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,658.00000	4,602,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		720.00000	730,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,817.00000	4,761,000	7.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		672.00000	681,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,501.00000	4,446,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		771.00000	781,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.93700	7.92300		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,225.00000	4,182,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,854.00000	1,869,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,350.00000	4,307,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,777.00000	1,792,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,096.00000	4,054,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,928.00000	1,944,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			8.04200	8.03500		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,729.00000	2,712,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,871.00000	3,882,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,822.00000	2,804,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,762.00000	3,772,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,637.00000	2,620,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,981.00000	3,992,000	8.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.01400	8.00400		9.37	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,260.00000	5,208,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		237.00000	237,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,476.00000	5,424,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		210.00000	210,000	9.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		5,047.00000	4,995,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		269.00000	269,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.11200	8.10300		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,471.00000	4,432,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,280.00000	1,287,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,636.00000	4,597,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,204.00000	1,210,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,308.00000	4,270,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,359.00000	1,367,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.21000	8.20200		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,081.00000	4,051,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,646.00000	2,655,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,219.00000	4,190,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,546.00000	2,556,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,944.00000	3,915,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,748.00000	2,758,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.31000	8.30700		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,235.00000	3,223,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,686.00000	4,688,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,344.00000	3,332,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,557.00000	4,559,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,129.00000	3,117,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,819.00000	4,821,000	9.89	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.46800	6.37400		2.00	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,904.00000	2,734,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	1,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,992.00000	2,821,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,817.00000	2,646,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	1,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.54600	6.43900		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,763.00000	1,614,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		90.00000	112,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,831.00000	1,681,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		80.00000	101,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,695.00000	1,549,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		100.00000	125,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.61900	6.50000		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,397.00000	1,284,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		380.00000	430,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,444.00000	1,329,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		360.00000	407,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,350.00000	1,239,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		401.00000	452,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.68400	6.56300		2.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	6.00	Call		601.00000	548,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,245.00000	1,329,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		626.00000	571,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,212.00000	1,295,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		578.00000	526,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,279.00000	1,365,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.19500	8.21200		9.16	5,890,908.30	62	30,098.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,519.00000	4,595,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		272.00000	254,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,745.00000	4,823,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		237.00000	220,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,294.00000	4,368,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		309.00000	289,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		5,109.00000	5,020,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		172.00000	177,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,614.00000	3,532,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		431.00000	443,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		719.00000	738,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,754.00000	2,679,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,458.00000	2,512,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		877.00000	837,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.29100	8.30900		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,096.00000	4,151,000	10.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Put		1,756.00000	1,714,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,261.00000	4,317,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,661.00000	1,619,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,934.00000	3,987,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,856.00000	1,812,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.38600	8.40700		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,462.00000	4,521,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,689.00000	2,638,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,613.00000	4,674,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,585.00000	2,536,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,313.00000	4,371,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,796.00000	2,744,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.47900	8.50500		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,546.00000	3,602,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,852.00000	4,776,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,665.00000	3,723,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,713.00000	4,639,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,428.00000	3,483,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,993.00000	4,916,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.22300	8.23400		9.42	11,630,406.25	125	13,980.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Call		4,676.00000	4,727,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		257.00000	243,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,919.00000	4,972,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		221.00000	209,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,434.00000	4,484,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		295.00000	280,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		5,014.00000	4,951,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		190.00000	192,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,679.00000	3,618,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		427.00000	432,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		737.00000	747,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,754.00000	2,698,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,657.00000	2,693,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		800.00000	770,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.30800	8.32000		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,125.00000	5,168,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,281.00000	1,254,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,318.00000	5,362,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,199.00000	1,173,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,931.00000	4,973,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,362.00000	1,334,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.39100	8.40500		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,688.00000	4,729,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,758.00000	2,720,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,852.00000	4,894,000	12.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Put		2,647.00000	2,610,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,526.00000	4,566,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,873.00000	2,833,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.47600	8.49500		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,466.00000	3,509,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,833.00000	4,771,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,595.00000	3,640,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,681.00000	4,621,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,340.00000	3,382,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,989.00000	4,926,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.06100	9.07200		20.86	0.00	0	2,599.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,356.00000	2,378,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,903.00000	2,842,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,532.00000	2,555,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,698.00000	2,638,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,188.00000	2,208,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,118.00000	3,055,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.13400	9.14600		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,344.00000	3,376,000	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.00	Put		4,444.00000	4,387,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,516.00000	3,548,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,236.00000	4,179,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,175.00000	3,205,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,658.00000	4,599,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.20500	9.21800		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,998.00000	5,040,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,763.00000	4,710,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,173.00000	5,217,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,575.00000	4,523,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,826.00000	4,867,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,958.00000	4,904,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.27700	9.29300		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,593.00000	4,640,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,769.00000	6,700,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,755.00000	4,803,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,552.00000	6,484,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,430.00000	4,477,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,988.00000	6,918,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			137.33798	137.34424			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,344.00000	6,338,000		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		6,294.00000	6,288,000		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		6,394.00000	6,388,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.74791	114.75717			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,257.00000	4,248,000		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		4,207.00000	4,198,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,307.00000	4,298,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.47934	111.28650			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,787.00000	2,979,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		1.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,737.00000	2,929,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		1.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,837.00000	3,029,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.45	Put		1.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.07000	9.07100		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,562.00000	2,545,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		3,112.00000	3,087,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,755.00000	2,739,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,917.00000	2,893,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,376.00000	2,360,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,317.00000	3,293,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.14900	9.15000		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,514.00000	4,506,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,760.00000	3,744,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,723.00000	4,715,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,596.00000	3,580,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,309.00000	4,301,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,931.00000	3,915,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.22500	9.22800		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,114.00000	5,116,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,950.00000	4,929,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,314.00000	5,317,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,778.00000	4,758,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,916.00000	4,918,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		5,126.00000	5,106,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.30500	9.31000		18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.00	Call		4,696.00000	4,706,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		7,031.00000	7,005,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,879.00000	4,888,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,831.00000	6,803,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,513.00000	4,521,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		7,235.00000	7,206,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,851.62000	16,907.64000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.33450	1.33820		26.02	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,385.00000	2,348,000	31.40	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		3.00000	3,000	31.40	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,888.00000	1,851,000	27.55	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		6.00000	6,000	27.55	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,882.00000	2,845,000	31.97	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	31.97	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.35210	1.35560		24.80	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,693.00000	1,670,000	22.55	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		137.00000	149,000	22.55	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 _n 19/03/2012 Foreign Exchange Future	1.25	Call		1,321.00000	1,304,000	23.17	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		265.00000	283,000	23.17	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		2,118.00000	2,088,000	21.92	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		62.00000	67,000	21.92	0.00	0	0.00
Total for Derivatives :							1,283,877,754.59	53,482	1 320 168.00

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,960,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			24,800,000,000.00	248,000	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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	2,000,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	2,482,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		14,700,000,000.00		147,000	13,453,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000		177,000,000,000.00		1,770,000	885,000.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			82,900,000,000.00	829,000	7,185,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			74,900,000,000.00	749,000	6,762,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			53,600,000,000.00	536,000	1,473,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			32,400,000,000.00	324,000	12,179,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP520	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP530	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BD02020	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD02050	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD02060	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD03020	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		1,200,000,000,000.00	12,000,000	14,000,000.00	
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Yl	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Dl	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Yl	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		78,300,000,000.00		783,000	3,227,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000		294,000,000,000.00		2,940,000	1,470,000.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06 On 23/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			46,400,000,000.00	464,000	4,046,000.00
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	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			34,800,000,000.00	348,000	8,157,000.00
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			210,169,000,000.00	2,101,690	1,050,845.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	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
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			364,600,000.00	3,646,000	4,410,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	1,490,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ13C	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG2O	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2O	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2O	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			170,000,000,000.00	1,700,000	68,329,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			46,500,000,000.00	465,000	125,798,039.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
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
EGL02	On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	55,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,362,000,000.00	904,000	453,063,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	69,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			33,229,050,000.00	4,233,000	44,096,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,901,445,000,000.00	253,526,000	230,076,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		14,800,000,000.00		148,000	4,860,000.00
FRB05	On	21/12/2018			100.00000	100.00000		310,000,000,000.00		3,100,000	1,950,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,500,000,000,000.00		25,000,000	25,000,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	280,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	500,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			25,900,000,000.00	259,000	1,645,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	524,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			5,577,000,000,000.00	55,770,000	9,295,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	215.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	171,069.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000		73,000,000,000.00		730,000	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		315,000,000,000.00		3,150,000	525,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			145,300,000,000.00	1,453,000	35,570,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			43,000,000,000.00	430,000	16,578,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013			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
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			11,200,000,000.00	112,000	2,888,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,800,000,000,000.00		28,000,000	14,000,000.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	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
IND215	On	10/04/2012			100.00000	100.00000				0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000				0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000				0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000				0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000				0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000				0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000				0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000				0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000				0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000				0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000				0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000				0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000				0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000				0.00	0	0.00
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	46,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000		30,500,000,000,000.00		305,000,000	305,000,000.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	184,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			107,200,000,000.00	1,072,000	28,942,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			3,800,000,000,000.00	38,000,000	19,000,000.00
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	218,000,000.00
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			4,000,000,000,000.00	40,000,000	43,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			200,000,000,000.00	2,000,000	17,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			166,700,000,000.00	1,667,000	2,924,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		50,100,000,000.00		501,000	4,006,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		132,600,000,000.00		1,326,000	3,702,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		45,700,000,000.00		457,000	6,051,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		163,700,000,000.00		1,637,000	9,390,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000		7,000,000,000,000.00		70,000,000	35,000,000.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	250,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		293,700,000,000.00		2,937,000	7,819,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	9,800,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		265,900,000,000.00		2,659,000	12,114,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		40,000,000,000.00		400,000	5,200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			139,900,000,000.00	1,399,000	25,328,000.00
OMN01	On	28/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000		5,200,000,000,000.00		52,000,000	16,000,000.00
PR2A4	On	15/06/2013			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
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B1fOn	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
PR2B2fOn	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
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PRP1BOn	01/10/2012	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
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			7.08000	6.97000		194,362,693,379,760.00	27,452,357,822	18,749,355,550.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.65500	8.65000		44,332,105,082,400.00	5,122,138,080	9,131,999,900.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			216.35105	216.53511		22,279,725,766,038.70	102,979,513	1,086,167,000.00	
R197	On	07/12/2023			2.38000	2.38000		7,140,000,000.00	3,000,000	328,352,865.00	
R201	On	21/12/2014			6.61000	6.50000		11,247,734,640,000.00	1,701,624,000	2,687,790,000.00	
R202	On	07/12/2033			2.45000	2.45000		2,147,682,250,000.00	876,605,000	1,747,620,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.65000	7.63500			43,829,343,900,000.00	5,729,326,000	5,853,920,950.00
R204	On	21/12/2018	Spot Bond			7.93000	7.92000			48,458,365,173,270.00	6,110,764,839	5,778,730,261.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.38500	6.30000			23,334,486,915,000.00	3,654,579,000	5,103,325,000.00
R207	On	15/01/2020	Spot Bond			8.11500	8.13000			62,446,524,028,290.00	7,695,197,046	7,080,643,646.00
R208	On	31/03/2021	Spot Bond			8.15000	8.16000			69,412,881,700,000.00	8,516,918,000	7,472,979,200.00
R209	On	31/03/2036	Spot Bond			9.00000	9.01000			12,436,380,000,000.00	1,381,820,000	9,091,208,300.00
R210	On	31/03/2028	Spot Bond			2.44000	2.44000			1,236,338,240,000.00	506,696,000	474,678,000.00
R211	On	31/01/2017	Spot Bond			1.21000	1.21000			712,500,286,520.00	588,843,212	562,000,000.00
R212	On	31/01/2022	Spot Bond			2.34000	2.36000			795,600,000,000.00	340,000,000	799,500,000.00
R213	On	28/02/2031	Spot Bond			9.00000	9.00000			4,518,900,000,000.00	502,100,000	1,315,700,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,342,000,000,000.00	668,000,000	2,495,250,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000		7,450,000,000,000.00	74,500,000	74,500,000	104,000,000.00
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		54,100,000,000,000.00	541,000,000	541,000,000	214,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060L	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	15,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			99,200,000,000.00	992,000	17,020,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			78,900,000,000.00	789,000	2,228,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			233,600,000,000.00	2,336,000	4,673,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	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
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBR005	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000	14,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			74,200,000,000.00	742,000	1,268,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN862On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863On 19/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865On 22/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866On 04/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On 20/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN877On 14/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN88	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		76,300,000,000,000.00	763,000,000	403,000,000.00	
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
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS86	On	30/11/2012			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011			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
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/07/2039	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
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		68,800,000,000.00	688,000	688,000	3,217,000.00
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		179,100,000,000.00	1,791,000	1,791,000	1,009,038,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		133,800,000,000.00	1,338,000	1,338,000	264,236,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	106,200,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		8,730,200,000,000.00	87,302,000	87,302,000	173,181,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	11,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD007	On	28/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD008	On	28/02/2012	Spot Bond			100.00000	100.00000		131,600,000,000.00	0.00	1,316,000,000	750,000,000.00
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		44,500,000,000.00	0.00	445,000	68,455,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	130,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	52,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							896,062,206,411,279.00	74,693,799,202	87 418 399 840.00
Grand Total:							896,063,490,289,033.00	74,693,852,684	87 419 720 008.00