



Daily MTM Report

Daily summary for: 05/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			7.99900	8.01580		21.71	173,698,285.00	21,715	210,988.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		672.00000	653,000	23.26	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		6.00000	4,000	23.26	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		623.00000	604,000	22.58	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		7.00000	5,000	22.58	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		720.00000	702,000	23.93	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		4.00000	3,000	23.93	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		0.00000	0,000	29.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,266.00000	1,249,000	29.28	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		146.00000	136,000	21.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		162.00000	135,000	21.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	1,000	27.06	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,017.00000	1,000,000	27.06	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		3.00000	3,000	24.61	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		769.00000	752,000	24.61	2,458,288.00	3,269	5,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,866.00000	1,849,000	30.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	30.48	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		11.00000	8,000	21.22	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		527.00000	507,000	21.22	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,566.00000	1,549,000	31.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,616.00000	1,599,000	32.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,766.00000	1,749,000	31.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		141.00000	116,000	22.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		175.00000	167,000	22.26	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,066.00000	2,049,000	28.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		575.00000	556,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		9.00000	7,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,316.00000	1,299,000	29.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	29.72	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,216.00000	1,199,000	28.83	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		214.00000	187,000	21.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		98.00000	88,000	21.25	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		352.00000	327,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		36.00000	28,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,166.00000	1,149,000	28.39	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	28.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,716.00000	1,699,000	31.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,666.00000	1,649,000	32.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,016.00000	1,999,000	29.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		278.00000	252,000	20.79	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		62.00000	53,000	20.79	0.00	0	12,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		434.00000	412,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		18.00000	13,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,416.00000	1,399,000	30.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	30.60	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,166.00000	2,149,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		245.00000	218,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		79.00000	69,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		3.00000	2,000	25.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		819.00000	801,000	25.29	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,466.00000	1,449,000	31.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	31.05	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		61.00000	44,000	25.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		395.00000	395,000	25.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		93.00000	72,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		277.00000	273,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,916.00000	1,899,000	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		868.00000	851,000	25.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		2.00000	2,000	25.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,117.00000	1,099,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		918.00000	900,000	26.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		2.00000	1,000	26.17	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,366.00000	1,349,000	30.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,816.00000	1,799,000	30.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		70.00000	52,000	25.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		354.00000	353,000	25.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,516.00000	1,499,000	31.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,067.00000	1,050,000	27.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		392.00000	369,000	20.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		26.00000	20,000	20.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		53.00000	38,000	26.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		437.00000	439,000	26.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		81.00000	61,000	24.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		315.00000	312,000	24.46	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		313.00000	288,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		47.00000	39,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		967.00000	950,000	26.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		123.00000	99,000	22.81	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		207.00000	200,000	22.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,966.00000	1,949,000	29.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		187.00000	160,000	21.48	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		121.00000	111,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		481.00000	460,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		15.00000	11,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		107.00000	84,000	23.36	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		241.00000	235,000	23.36	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		22.00000	14,000	30.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		756.00000	765,000	30.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		804.00000	813,000	30.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		20.00000	12,000	30.85	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,934.00000	2,951,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,884.00000	3,901,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		662.00000	669,000	29.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		28.00000	18,000	29.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		525.00000	529,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		41.00000	28,000	27.29	0.00	0	26,550.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		995.00000	1,007,000	31.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		11.00000	6,000	31.39	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.10340	8.11970		22.84	51,383,659.40	6,341	48,129.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,122.00000	1,105,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		38.00000	38,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,078.00000	1,060,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		44.00000	43,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,167.00000	1,150,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		33.00000	33,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,155.00000	1,137,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		35.00000	34,000	20.30	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,022.00000	1,004,000	20.16	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		52.00000	51,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		936.00000	918,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		66.00000	65,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,339.00000	1,322,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		19.00000	19,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		979.00000	960,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		59.00000	57,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,387.00000	1,370,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		17.00000	17,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		711.00000	690,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		141.00000	137,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		486.00000	462,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		316.00000	309,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		818.00000	798,000	20.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		98.00000	95,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		349.00000	325,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		529.00000	522,000	23.71	0.00	0	200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,434.00000	1,417,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		14.00000	14,000	20.57	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		333.00000	309,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		563.00000	556,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,293.00000	1,276,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		23.00000	23,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		463.00000	439,000	22.39	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		343.00000	336,000	22.39	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,066.00000	1,048,000	20.21	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		46.00000	45,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,482.00000	1,465,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		12.00000	12,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		781.00000	761,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		111.00000	108,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		383.00000	359,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		463.00000	456,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		534.00000	511,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		264.00000	258,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,110.00000	1,092,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		40.00000	39,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,530.00000	1,514,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		10.00000	11,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		560.00000	537,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		240.00000	234,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		442.00000	418,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		372.00000	365,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		509.00000	486,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		289.00000	283,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		402.00000	378,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		432.00000	425,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		856.00000	837,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		86.00000	84,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		895.00000	876,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		75.00000	73,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,246.00000	1,229,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		26.00000	26,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		615.00000	593,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		195.00000	190,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		422.00000	397,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		402.00000	394,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		746.00000	725,000	20.52	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		126.00000	122,000	20.52	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,726.00000	1,710,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		6.00000	7,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,974.00000	1,958,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	5,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		678.00000	657,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		158.00000	154,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		365.00000	342,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		495.00000	489,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,925.00000	1,908,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		5.00000	5,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,200.00000	1,183,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		30.00000	30,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		587.00000	564,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		217.00000	211,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		317.00000	294,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		597.00000	591,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,677.00000	1,660,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		7.00000	7,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		646.00000	624,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		176.00000	171,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,578.00000	1,562,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		8.00000	9,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,627.00000	1,611,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		7.00000	8,000	20.76	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,776.00000	1,759,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		6.00000	6,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,024.00000	2,007,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		4.00000	4,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		303.00000	280,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		633.00000	627,000	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		289.00000	266,000	24.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		669.00000	663,000	24.59	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		221.00000	200,000	25.94	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		901.00000	897,000	25.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,066.00000	1,064,000	26.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		186.00000	167,000	26.84	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		264.00000	242,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		744.00000	739,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		252.00000	231,000	25.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		782.00000	778,000	25.26	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.20180	8.21790		23.17	17,879,924.00	2,180	22,753.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,100.00000	1,082,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		132.00000	130,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,062.00000	1,044,000	20.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		144.00000	142,000	20.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,139.00000	1,121,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		121.00000	119,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		617.00000	594,000	22.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		499.00000	492,000	22.76	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		49.00000	49,000	20.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,517.00000	1,501,000	20.24	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		476.00000	452,000	24.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		758.00000	750,000	24.19	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		432.00000	409,000	24.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		864.00000	857,000	24.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		406.00000	383,000	25.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		938.00000	931,000	25.03	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.29480	8.31090		23.44	1,741,908.00	210	925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,277.00000	1,261,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		166.00000	166,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,240.00000	1,225,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		179.00000	180,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,314.00000	1,299,000	20.03	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		153.00000	154,000	20.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		194.00000	194,000	20.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,205.00000	1,189,000	20.21	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,257.00000	1,256,000	25.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		468.00000	451,000	25.72	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		861.00000	843,000	21.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		450.00000	448,000	21.90	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		600.00000	582,000	24.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		889.00000	887,000	24.30	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,335.00000	1,334,000	26.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		446.00000	429,000	26.00	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,031.00000	1,029,000	24.87	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		542.00000	524,000	24.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.38420	8.39950		23.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,107.00000	1,088,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		408.00000	404,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,083.00000	1,063,000	21.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		434.00000	429,000	21.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,133.00000	1,113,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		384.00000	379,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		571.00000	565,000	22.43	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		970.00000	949,000	22.43	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,307.00000	1,302,000	25.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		606.00000	586,000	25.52	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.46540	8.48080		23.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,130.00000	1,111,000	22.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		599.00000	596,000	22.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,110.00000	1,090,000	22.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		629.00000	625,000	22.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,151.00000	1,132,000	22.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		570.00000	567,000	22.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,354.00000	1,351,000	25.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		735.00000	716,000	25.31	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,070.00000	1,049,000	22.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		689.00000	684,000	22.86	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.21910	9.23440		24.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,864.00000	1,838,000	23.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,130.00000	1,119,000	23.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,844.00000	1,820,000	23.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,160.00000	1,151,000	23.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,883.00000	1,856,000	23.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,099.00000	1,087,000	23.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		817.00000	812,000	22.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,051.00000	2,031,000	22.52	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.30960	10.32490		25.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,541.00000	2,521,000	24.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,416.00000	1,411,000	24.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,524.00000	2,504,000	24.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,449.00000	1,444,000	24.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,559.00000	2,538,000	24.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,384.00000	1,378,000	24.70	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.99900	8.01580			21.71	815,898.00	102	98.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		101,695.00000	99,975,000	27.06	27.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		115.00000	75,000	27.06	27.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		96,724.00000	94,999,000	26.62	26.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		144.00000	99,000	26.62	26.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		106,672.00000	104,957,000	27.50	27.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		92.00000	57,000	27.50	27.50	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.10340	8.11970			22.84	1,653,093.60	204	729.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		71,131.00000	69,040,000	20.65	20.65	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		14,161.00000	13,700,000	20.65	20.65	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		67,800.00000	65,667,000	20.77	20.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		15,830.00000	15,327,000	20.77	20.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		74,577.00000	72,528,000	20.52	20.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		12,607.00000	12,188,000	20.52	20.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		46,351.00000	45,587,000	23.28	23.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		38,321.00000	35,927,000	23.28		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.54700	12.56170		15.65	7,816,781.00		623	12,963.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		920.00000	904,000	20.71		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		8.00000	7,000	20.71		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		871.00000	854,000	20.23		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		9.00000	7,000	20.23		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		969.00000	953,000	21.19		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		7.00000	6,000	21.19		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		415.00000	394,000	17.09		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		53.00000	47,000	17.09		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,265.00000	1,250,000	24.05		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		3.00000	3,000	24.05		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		677.00000	661,000	18.32		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		15.00000	14,000	18.32		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		822.00000	806,000	19.75		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		10.00000	9,000	19.75		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,062.00000	2,047,000	24.76		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	24.76		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		1,862.00000	1,847,000	24.58		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	24.58		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			12.69990	12.71380		18.43	1,587,487.50		125	2,635.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,330.00000	1,304,000	15.77		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		66.00000	54,000	15.77		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,288.00000	1,262,000	15.86		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		74.00000	62,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,376.00000	1,351,000	16.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		62.00000	51,000	16.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,247.00000	1,220,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		83.00000	70,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		979.00000	949,000	16.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		165.00000	149,000	16.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,755.00000	1,734,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		41.00000	34,000	18.01	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,051.00000	1,022,000	16.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		137.00000	122,000	16.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		727.00000	695,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		313.00000	295,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,423.00000	1,399,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		59.00000	49,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,851.00000	1,831,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		37.00000	31,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,127.00000	1,099,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		113.00000	99,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,659.00000	1,638,000	17.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		45.00000	38,000	17.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		909.00000	879,000	16.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		195.00000	179,000	16.81	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.84190	12.85560		20.08	0.00	0	2,853.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,308.00000	1,265,000	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		302.00000	273,000	18.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,276.00000	1,233,000	18.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		320.00000	291,000	18.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,341.00000	1,299,000	18.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		285.00000	257,000	18.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10270	0.10290		18.55	0.00	0	5,998.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,290.00000	2,270,000	31.08	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	31.08	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,292.00000	1,271,000	26.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		2.00000	1,000	26.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,290.00000	3,270,000	25.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.46	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10440	0.10450		25.21	0.00	0	25.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,499.00000	1,488,000	20.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		49.00000	48,000	20.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		756.00000	736,000	22.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		306.00000	296,000	22.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,458.00000	2,447,000	23.39	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		8.00000	7,000	23.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.77650	10.80070		15.74	247,859.50	23	21,101.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,003.00000	978,000	21.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		2.00000	2,000	21.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		953.00000	929,000	20.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		2.00000	3,000	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,053.00000	1,028,000	21.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		2.00000	2,000	21.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		805.00000	780,000	19.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		4.00000	4,000	19.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,251.00000	1,227,000	23.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	1,000	23.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,501.00000	1,477,000	24.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	1,000	24.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,401.00000	1,377,000	24.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	1,000	24.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		6.00000	3,000	21.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		955.00000	977,000	21.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		854.00000	829,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		3.00000	3,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		10.00000	5,000	20.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		809.00000	829,000	20.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,301.00000	1,277,000	23.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	1,000	23.57	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		81.00000	59,000	16.89	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		280.00000	283,000	16.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		561.00000	537,000	16.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		10.00000	11,000	16.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		8.00000	4,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		857.00000	878,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		470.00000	445,000	16.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		19.00000	19,000	16.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		756.00000	731,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		5.00000	5,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,202.00000	1,177,000	23.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		1.00000	1,000	23.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		41.00000	26,000	17.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		440.00000	450,000	17.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		658.00000	633,000	17.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		7.00000	7,000	17.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		707.00000	682,000	18.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		6.00000	6,000	18.17	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		13.00000	14,000	16.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		514.00000	490,000	16.84	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		95.00000	71,000	16.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		244.00000	245,000	16.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,102.00000	1,126,000	22.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		3.00000	2,000	22.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Put		619.00000	636,000	18.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Call		20.00000	12,000	18.90	0.00	0	11,400.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		344.00000	317,000	16.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		43.00000	41,000	16.35	0.00	0	5,700.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.92570	10.94940		18.24	1,267,381.20	116	17,784.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		969.00000	939,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		120.00000	113,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		930.00000	899,000	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		131.00000	123,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,009.00000	979,000	17.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		110.00000	103,000	17.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,918.00000	1,893,000	20.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		19.00000	17,000	20.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		855.00000	823,000	17.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		156.00000	147,000	17.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,218.00000	1,189,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		69.00000	63,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,966.00000	1,941,000	20.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		17.00000	15,000	20.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,132.00000	1,103,000	17.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		83.00000	77,000	17.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		625.00000	593,000	17.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		276.00000	267,000	17.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		545.00000	512,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		346.00000	336,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		818.00000	786,000	17.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		169.00000	160,000	17.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		392.00000	360,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		543.00000	534,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		271.00000	243,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		822.00000	817,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		472.00000	439,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		423.00000	413,000	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		217.00000	192,000	20.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,018.00000	1,016,000	20.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		450.00000	418,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		451.00000	442,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,444.00000	1,417,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		45.00000	41,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		325.00000	295,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		676.00000	669,000	19.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.06180	11.08700		19.29	0.00	0	13,749.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		997.00000	960,000	18.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		310.00000	298,000	18.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		965.00000	928,000	18.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		328.00000	316,000	18.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,029.00000	993,000	18.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		292.00000	281,000	18.13	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.19240	11.21830		20.07	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,013.00000	993,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		520.00000	526,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		984.00000	964,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		541.00000	547,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,042.00000	1,021,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		499.00000	504,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			415.29200	416.28900			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			421.34300	422.35000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On	02/02/2012	Index Future			377.72400	378.64600				0.00	0	1,042.00
ALBI	On	03/05/2012	Index Future			383.22800	384.16000				0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.22310	8.20990		18.14		6,578,480.00	800	9,642.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,560.00000	1,573,000	30.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	30.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,510.00000	1,523,000	30.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	30.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,610.00000	1,623,000	30.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	30.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		715.00000	726,000	23.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		5.00000	3,000	23.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		912.00000	924,000	25.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		2.00000	1,000	25.00		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.24580	8.23240		18.96		0.00	0	21,693.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,033.00000	1,039,000	19.54		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		51.00000	43,000	19.54		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		988.00000	994,000	19.40		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		56.00000	48,000	19.40		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,077.00000	1,084,000	19.68		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		45.00000	38,000	19.68		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		902.00000	906,000	19.12		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		70.00000	60,000	19.12		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,307.00000	1,317,000	20.39		0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		25.00000	21,000	20.39		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		631.00000	628,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		149.00000	132,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		860.00000	863,000	18.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		78.00000	67,000	18.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,260.00000	1,269,000	20.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		28.00000	23,000	20.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,037.00000	2,050,000	23.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		5.00000	4,000	23.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		530.00000	526,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		198.00000	180,000	18.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.27910	8.26640		19.33	1,862,797.50	225	6,113.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		825.00000	824,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		209.00000	195,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		791.00000	790,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		225.00000	211,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		859.00000	859,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		193.00000	180,000	18.91	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.31000	8.30020		19.59	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		613.00000	608,000	19.51	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		549.00000	534,000	19.51	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		591.00000	586,000	19.57	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		577.00000	562,000	19.57	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		636.00000	631,000	19.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		522.00000	507,000	19.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.32030	9.31830		17.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,403.00000	2,406,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		385.00000	386,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,363.00000	2,365,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		395.00000	395,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,444.00000	2,446,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		376.00000	376,000	17.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.89890	7.88920		13.63	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		641.00000	650,000	19.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		2.00000	1,000	19.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		591.00000	601,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		2.00000	2,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		691.00000	700,000	20.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		2.00000	1,000	20.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		260.00000	265,000	15.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		21.00000	16,000	15.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,089.00000	1,099,000	21.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	21.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		303.00000	310,000	15.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		14.00000	11,000	15.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,039.00000	1,049,000	21.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	21.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		493.00000	502,000	17.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		4.00000	3,000	17.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		989.00000	999,000	21.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	21.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		444.00000	452,000	16.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		5.00000	3,000	16.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.98540	7.97480		16.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		535.00000	535,000	15.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		110.00000	100,000	15.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		501.00000	499,000	15.75	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		126.00000	114,000	15.75	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		572.00000	573,000	15.80	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		97.00000	88,000	15.80	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.13060	0.13110			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.08620	0.09410			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.16400	0.16790			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.34550	0.36050			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.13420	0.13250			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.19370	0.19550			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.10540	0.11220			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.08750	0.08650			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.07890	0.07760			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	31/01/2012	Can-Do Future			0.08090	0.07930			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.10520	0.10290			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.71810	8.75990		20.23	0.00	0	590.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		470.00000	433,000	19.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		10.00000	15,000	19.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		425.00000	389,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		15.00000	21,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		518.00000	478,000	19.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		8.00000	10,000	19.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		302.00000	269,000	19.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		42.00000	51,000	19.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		616.00000	575,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		6.00000	7,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		862.00000	821,000	24.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		2.00000	3,000	24.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		266.00000	234,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		56.00000	66,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		96.00000	78,000	22.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		236.00000	260,000	22.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		19.00000	13,000	25.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		659.00000	695,000	25.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		45.00000	34,000	24.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		435.00000	466,000	24.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		341.00000	307,000	19.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		31.00000	39,000	19.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		763.00000	722,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		3.00000	4,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,011.00000	969,000	25.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		1.00000	1,000	25.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		129.00000	107,000	21.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		169.00000	189,000	21.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,110.00000	1,069,000	25.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	1,000	25.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		174.00000	147,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		114.00000	129,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		82.00000	66,000	22.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		272.00000	298,000	22.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		232.00000	202,000	19.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		72.00000	84,000	19.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		16.00000	11,000	25.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		706.00000	743,000	25.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		39.00000	29,000	24.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		479.00000	511,000	24.57	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.85060	8.89210		21.84	221,265.00	25	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		562.00000	528,000	20.92	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		270.00000	277,000	20.92	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		536.00000	503,000	21.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		294.00000	302,000	21.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		589.00000	555,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2012	Foreign Exchange Future	8.55	Put		247.00000	254,000	20.74	0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			378.91300	379.78100			3,789,130.00	1	157.00
GOVI	On	02/02/2012	GOVI	369.00	Call		107,810.00000	99,130,000		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		107,710.00000	99,030,000		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		107,910.00000	99,230,000		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			384.43400	385.31100			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		33,110.00000	24,340,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		33,010.00000	24,240,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		33,210.00000	24,440,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			166.18700	165.89700			3,323,740.00	2	507.00
IGOV	On	03/05/2012	Index Future			168.60800	168.31300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			445.90300	447.08300			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.57000	5.57000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.54000	5.53000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.50000	5.50000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.47000	5.47000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.45000	5.45000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.44000	5.44000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.45000	5.45000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.49000	5.48000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.65000	5.63000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.88000	5.87000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.14000	6.12000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.41000	6.40000			0.00	0	2,100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future			6.26220	6.24960		17.16	0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future	6.26	Call		87.00000	83,000	17.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put		102.00000	86,000	17.32	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call		83.00000	79,000	17.42	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put		108.00000	92,000	17.42	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call		92.00000	88,000	17.21	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		97.00000	81,000	17.21	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.31450	6.30170		15.85	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		232.00000	229,000	15.85	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		214.00000	198,000	15.85	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		227.00000	224,000	15.85	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		219.00000	203,000	15.85	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		236.00000	234,000	15.85	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		208.00000	193,000	15.85	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.35490	6.34190		18.07	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		361.00000	362,000	18.05	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		319.00000	307,000	18.05	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		338.00000	338,000	18.07	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		346.00000	333,000	18.07	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		385.00000	387,000	18.03	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		293.00000	282,000	18.03	0.00	0	0.00	
OTH1 On	02/02/2012	Index Future			370.94400	372.13700			0.00	0	0.00	
PULA / On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00	
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00	
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00	
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future		1.10	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future		1.08	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future		1.08	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				6.72400	6.67100		4.15	0.00	0	12,966.00
R157 On	02/02/2012	Bond Future		8.50	Call		6,316.00000	6,127,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.50	Put		1.00000	1,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.55	Call		6,482.00000	6,293,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.55	Put		1.00000	1,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.45	Call		6,149.00000	5,960,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.45	Put		1.00000	1,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.55	Call		650.00000	553,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.55	Put		1,083.00000	1,175,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.00	Put		2,552.00000	2,711,000	3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.00	Call		126.00000	95,000	3.95	0.00	0	130.00
R157 On	02/02/2012	Bond Future		7.05	Call		1,696.00000	1,542,000	4.16	0.00	0	0.00
R157 On	02/02/2012	Bond Future		7.05	Put		352.00000	387,000	4.16	0.00	0	130.00
R157 On	02/02/2012	Bond Future		6.25	Put		1,806.00000	1,938,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.25	Call		291.00000	234,000	4.00	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,300.00000	1,407,000	4.04	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		508.00000	425,000	4.04	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		815.00000	705,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		890.00000	969,000	4.08	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,104.00000	1,938,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		233.00000	256,000	4.18	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.79700	6.74000		4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,047.00000	4,870,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		162.00000	174,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,190.00000	5,011,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		148.00000	158,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,904.00000	4,727,000	4.78	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		177.00000	189,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.86700	6.80000		4.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,286.00000	4,119,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		670.00000	708,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,404.00000	4,235,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		640.00000	677,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,170.00000	4,004,000	4.95	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		702.00000	741,000	4.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.94500	6.86500		4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,341.00000	2,212,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,960.00000	2,057,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,418.00000	2,287,000	4.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Put		1,897.00000	1,992,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,265.00000	2,138,000	4.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,025.00000	2,124,000	4.72	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.41700	8.36600		15.43	713,042.52	6	24,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,742.00000	6,309,000	15.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		939.00000	988,000	15.60	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,090.00000	6,651,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		847.00000	890,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,400.00000	5,973,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,039.00000	1,095,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		6,933.00000	7,266,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		870.00000	721,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,929.00000	17,400,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		40.00000	28,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,076.00000	5,344,000	14.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,527.00000	1,312,000	14.92	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		1.00000	0,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,653.00000	35,170,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,427.00000	106,944,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.49500	8.44300		15.74	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,798.00000	7,429,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,771.00000	2,885,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,091.00000	7,716,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,628.00000	2,736,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,509.00000	7,146,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,920.00000	3,040,000	15.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.57300	8.51700		15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,976.00000	6,647,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,873.00000	5,055,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,226.00000	6,891,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,679.00000	4,855,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,730.00000	6,407,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,074.00000	5,261,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.65000	8.59100		15.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,695.00000	7,371,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,281.00000	6,484,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,931.00000	7,602,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,077.00000	6,276,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,463.00000	7,144,000	15.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,491.00000	6,699,000	15.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			219.01207	219.18702			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		1,187.00000	1,012,000		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		1,137.00000	962,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		1,237.00000	1,062,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			245.29652	245.06067			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		8,061.00000	8,297,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		8,011.00000	8,247,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		8,111.00000	8,347,000		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			6.21900	6.16500		3.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,453.00000	5,307,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,579.00000	5,434,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,326.00000	5,181,000	3.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	1,000	3.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.25200	6.19400		3.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,879.00000	3,743,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		111.00000	119,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,987.00000	3,851,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		101.00000	109,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,771.00000	3,637,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		122.00000	131,000	3.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.27700	6.20600		3.96	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,293.00000	3,161,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		430.00000	457,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,382.00000	3,248,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		410.00000	436,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,205.00000	3,074,000	4.15	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		450.00000	479,000	4.15	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.29400	6.20700		4.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,983.00000	1,878,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,392.00000	1,463,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		2,042.00000	1,935,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,350.00000	1,419,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,926.00000	1,822,000	4.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,435.00000	1,507,000	4.04	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			184.24536	183.35768			0.00	0	34,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		6,358.00000	7,245,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		6,308.00000	7,195,000		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		6,408.00000	7,295,000		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			7.30300	7.25200		7.06	0.00	0	1,867.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,728.00000	6,491,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		20.00000	21,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,939.00000	6,702,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		16.00000	17,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,517.00000	6,280,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		24.00000	25,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,052.00000	2,190,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		632.00000	532,000	6.79	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,345.00000	1,444,000	6.87	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,102.00000	964,000	6.87	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,466.00000	1,306,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,010.00000	1,088,000	6.93	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,442.00000	3,223,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		248.00000	267,000	7.12	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.38300	7.32900		7.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		6,437.00000	6,214,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		314.00000	332,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,619.00000	6,394,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		289.00000	305,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,253.00000	6,031,000	7.91	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		338.00000	357,000	7.91	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.46100	7.40100		7.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,577.00000	5,369,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,001.00000	1,049,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,734.00000	5,525,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		955.00000	1,003,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,421.00000	5,216,000	7.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,047.00000	1,099,000	7.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.54600	7.47800		7.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,479.00000	3,309,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,374.00000	2,482,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,596.00000	3,422,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,290.00000	2,393,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,363.00000	3,196,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,460.00000	2,571,000	7.28	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.59100	7.54000		9.14	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,518.00000	7,246,000	9.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		42.00000	43,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,755.00000	7,483,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		35.00000	37,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,281.00000	7,009,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		50.00000	51,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		0.00000	2,576,000	8.82	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		0.00000	731,000	8.82	394,740.00	540	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		0.00000	2,818,000	9.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		0.00000	659,000	9.14	355,860.00	540	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		0.00000	1,248,000	8.92	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		0.00000	1,736,000	8.92	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.67300	7.62000		9.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,322.00000	6,081,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		663.00000	697,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,521.00000	6,278,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		621.00000	653,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,124.00000	5,885,000	9.66	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		707.00000	743,000	9.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.75500	7.69700		9.23	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,432.00000	5,212,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,506.00000	1,576,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,605.00000	5,381,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,440.00000	1,506,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,261.00000	5,044,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,573.00000	1,647,000	9.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.83800	7.77400		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,149.00000	3,961,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,064.00000	3,185,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,284.00000	4,092,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,961.00000	3,078,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		4,016.00000	3,831,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,170.00000	3,293,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.97200	5.91700		2.28	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,740.00000	3,639,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,828.00000	3,727,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,652.00000	3,551,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.98800	5.92500		2.51	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,558.00000	2,462,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		61.00000	67,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,630.00000	2,534,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		55.00000	61,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,487.00000	2,391,000	2.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		68.00000	74,000	2.62	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.98100	5.89800		2.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,132.00000	2,038,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		289.00000	309,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,186.00000	2,092,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		276.00000	296,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,078.00000	1,985,000	2.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		302.00000	324,000	2.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.93900	5.82500		2.76	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,182.00000	1,108,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		981.00000	1,038,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,214.00000	1,139,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		955.00000	1,012,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		1,150.00000	1,077,000	2.70	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,006.00000	1,064,000	2.70	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.83100	7.77500		9.27	6,503,273.93	67	34,723.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,764.00000	6,448,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		53.00000	57,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,017.00000	6,700,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		45.00000	48,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,512.00000	6,197,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		64.00000	69,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		2,996.00000	3,214,000	8.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.35	Call		522.00000	420,000	8.83	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		1,831.00000	1,986,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,112.00000	946,000	8.98	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,675.00000	1,467,000	9.08	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,247.00000	1,359,000	9.08	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,300.00000	4,004,000	9.39	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		256.00000	280,000	9.39	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.91500	7.85700		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,821.00000	5,554,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,005.00000	1,060,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,022.00000	5,752,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		945.00000	998,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,622.00000	5,358,000	11.11	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,068.00000	1,126,000	11.11	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.99900	7.93600		10.74	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,984.00000	5,728,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,706.00000	1,790,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,168.00000	5,909,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,635.00000	1,716,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,802.00000	5,549,000	11.09	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,780.00000	1,867,000	11.09	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.08000	8.01200		10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,577.00000	4,359,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,338.00000	3,476,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,722.00000	4,501,000	10.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Put		3,225.00000	3,360,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,434.00000	4,219,000	10.52	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,453.00000	3,594,000	10.52	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.86000	7.82000		9.59	18,666,987.08	196	14,264.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,978.00000	6,732,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		51.00000	51,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,248.00000	7,002,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		42.00000	42,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,708.00000	6,463,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		61.00000	62,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		2,896.00000	3,051,000	9.15	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		580.00000	489,000	9.15	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		1,866.00000	1,976,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,123.00000	986,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,730.00000	1,560,000	9.40	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,239.00000	1,315,000	9.40	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,592.00000	4,357,000	9.76	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		227.00000	238,000	9.76	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.93500	7.89300		12.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,141.00000	6,915,000	12.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		772.00000	798,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,366.00000	7,138,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		722.00000	746,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,918.00000	6,694,000	12.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		824.00000	852,000	12.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.00800	7.96300		11.89	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,390.00000	6,186,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,910.00000	1,969,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,587.00000	6,380,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,831.00000	1,888,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,195.00000	5,993,000	12.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,991.00000	2,053,000	12.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.08400	8.03400		11.82	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,769.00000	4,589,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,542.00000	3,648,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,926.00000	4,744,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,418.00000	3,522,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,615.00000	4,438,000	11.68	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,670.00000	3,779,000	11.68	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future			8.78400	8.73400		20.63	769,779.60	10	2,589.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,759.00000	3,447,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,681.00000	1,767,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,001.00000	3,681,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,542.00000	1,620,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,525.00000	3,221,000	20.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,830.00000	1,924,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.85200	8.80000		21.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,837.00000	4,561,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,286.00000	3,418,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,050.00000	4,769,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,119.00000	3,246,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,627.00000	4,357,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,459.00000	3,597,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.91800	8.86400		20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,685.00000	6,396,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,772.00000	3,902,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,907.00000	6,614,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,630.00000	3,756,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,474.00000	6,189,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,928.00000	4,062,000	20.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.98500	8.92800		20.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		6,104.00000	5,838,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,553.00000	5,724,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,296.00000	6,026,000	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.05	Put		5,366.00000	5,533,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,914.00000	5,653,000	20.52	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,745.00000	5,921,000	20.52	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			137.92915	137.92429			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		6,924.00000	6,929,000		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		6,874.00000	6,879,000		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		6,974.00000	6,979,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			115.48290	115.48306			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,983.00000	4,983,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		4,933.00000	4,933,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		5,033.00000	5,033,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			112.10998	112.20619			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,706.00000	3,610,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,656.00000	3,560,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		3,756.00000	3,660,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.79100	8.74600		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,767.00000	3,478,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,753.00000	1,826,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,011.00000	3,716,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,609.00000	1,676,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,530.00000	3,249,000	18.62	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,907.00000	1,988,000	18.62	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.86400	8.81800		19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,966.00000	5,692,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,630.00000	2,721,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,203.00000	5,925,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,494.00000	2,581,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,734.00000	5,465,000	19.00	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,774.00000	2,870,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future			8.93600	8.88700		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,705.00000	6,441,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,927.00000	4,046,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,932.00000	6,663,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,782.00000	3,896,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,491.00000	6,230,000	18.82	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,087.00000	4,209,000	18.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.01100	8.95900		18.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,095.00000	5,852,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,779.00000	5,937,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,288.00000	6,042,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,588.00000	5,743,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,904.00000	5,666,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,974.00000	6,137,000	18.56	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			15,944.40000	15,979.63000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future			1.25670	1.26010		21.73	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,603.00000	1,568,000	27.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		2.00000	1,000	27.36	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		1,110.00000	1,075,000	24.91	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		9.00000	8,000	24.91	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,101.00000	2,067,000	29.81	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	29.81	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.27270	1.27630		22.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,056.00000	1,012,000	21.84	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		293.00000	285,000	21.84	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		775.00000	730,000	22.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		512.00000	503,000	22.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,413.00000	1,372,000	21.47	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		150.00000	145,000	21.47	0.00	0	0.00
Total for Derivatives :									303,729,660.83	37,320	1,344,421.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000				0.00	0	2,400,000.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	7,200,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		330,000,000,000.00		3,300,000	1,100,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000		6,000,000,000,000.00		60,000,000	10,000,000.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	2,100,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	3,600,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	1,000,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			55,300,000,000.00	553,000	7,578,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			21,700,000,000.00	217,000	7,572,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		22,300,000,000.00		223,000	1,662,000.00
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	1,400,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		700,000,000.00		7,000	12,388,000.00
AIR03U	On	26/10/2014			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
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	1,200,000.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	500,000.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			22,700,000,000.00	227,000	4,855,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A ⁴	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	700,000.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	4,074,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	8,282,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			120,000,000,000,000.00	1,200,000,000	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			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
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	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
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	2,182,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			66,400,000,000.00	664,000	67,805,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	122,977,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	18,128,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000				0.00	0	700,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000				0.00	0	2,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	55,012,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			333,000,000.00	36,000	246,790,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			50,000,000.00	5,000	279,628,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,201,050,000.00	153,000	43,160,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			922,500,000.00	123,000	720,000,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	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
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		1,422,119,100,000.00		14,221,191	14,221,191.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	20,000,000.00
FRE2A1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000			0.00	0	2,100,000.00
FRE2B1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			60,000,000,000.00	600,000	300,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			900,000,000.00	9,000	1,585,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		10,000,000,000.00		100,000	715,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,400,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			45,100,000,000.00	451,000	26,454,000.00
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			21,400,000,000.00	214,000	16,576,000.00
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			330,000,000,000.00	3,300,000	2,200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	10,000,000.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			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
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ING133	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		43,800,000,000.00		438,000	30,237,000.00
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	1,000,000.00
IV015	On	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
IV016	On	06/12/2016	Spot Bond			100.00000	100.00000			32,500,000,000,000.00	325,000,000	325,000,000.00
IV017	On	31/01/2017	Spot Bond			2.75000	2.75000			2,227,500,000,000.00	810,000,000	730,000,000.00
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	500,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	16,700,000.00
MTN02	On	13/07/2014			100.00000	100.00000			65,700,000,000.00	657,000	2,106,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			1,800,000,000.00	18,000	4,971,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	100,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,044,900,000,000.00		10,449,000	8,619,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			90,000,000,000.00	900,000	300,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			21,500,000,000.00	215,000	6,175,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			65,700,000,000.00	657,000	9,307,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	1,000,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014			100.00000	100.00000			3,500,000,000.00	35,000	3,941,000.00
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	1,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500				0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500				0.00	0	0.00
NRA01:On 31/10/2013 Spot Bond			100.00000	100.00000				0.00	0	30,000,000.00
NRA01:On 30/04/2014 Spot Bond			100.00000	100.00000				0.00	0	110,000,000.00
NRA01:On 30/11/2018 Spot Bond			100.00000	100.00000				0.00	0	9,800,000.00
NRA01: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
NRA02	On	31/10/2022			100.00000	100.00000			2,200,000,000.00	22,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			45,700,000,000.00	457,000	24,906,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP04 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1FOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn 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
PR2D1EOn 15/12/2012 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
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.66000	6.61000		133,569,623,340,000.00	20,055,499,000	13,364,176,121.00	
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			8.36000	8.31000		65,259,213,360,000.00	7,806,126,000	8,866,812,631.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.01024	217.14739			2,593,047,762,401.60	11,948,965	1,057,218,047.00
R197	On	07/12/2023	Spot Bond			2.29000	2.30000			36,577,363,920.00	15,972,648	367,165,000.00
R201	On	21/12/2014	Spot Bond			6.18000	6.13000			2,847,960,300,000.00	460,835,000	2,748,956,000.00
R202	On	07/12/2033	Spot Bond			2.37000	2.40000			901,854,713,550.00	380,529,415	943,910,000.00
R203	On	15/09/2017	Spot Bond			7.24000	7.19000			28,599,998,240,000.00	3,950,276,000	6,320,060,000.00
R204	On	21/12/2018	Spot Bond			7.53000	7.48000			21,499,618,350,000.00	2,855,195,000	5,100,882,026.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.94000	5.89000			22,398,635,160,000.00	3,770,814,000	4,699,130,000.00
R207	On	15/01/2020	Spot Bond			7.77000	7.71500			36,589,999,152,000.00	4,709,137,600	8,795,656,000.00
R208	On	31/03/2021	Spot Bond			7.80500	7.76500			46,174,184,875,000.00	5,915,975,000	7,655,213,000.00
R209	On	31/03/2036	Spot Bond			8.73500	8.68500			35,105,327,345,000.00	4,018,927,000	9,680,537,000.00
R210	On	31/03/2028	Spot Bond			2.41000	2.41000			39,552,493,430.00	16,411,823	500,123,000.00
R211	On	31/01/2017	Spot Bond			1.08000	1.08000			29,488,503,600.00	27,304,170	572,500,000.00
R212	On	31/01/2022	Spot Bond			2.28000	2.27000			495,015,759,000.00	217,112,175	1,578,838,000.00
R213	On	28/02/2031	Spot Bond			8.73500	8.69000			6,694,582,615,000.00	766,409,000	2,044,428,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,272,122,000,000.00	1,118,788,000	2,475,556,100.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	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			22,100,000,000.00	221,000	17,465,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			23,200,000,000.00	232,000	2,447,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			21,300,000,000.00	213,000	3,978,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	11,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			21,800,000,000.00	218,000	1,671,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	8,100,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	8,200,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On	20/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000		1,881,000,000,000.00		300,000,000	100,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	4,200,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	1,006,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	317,000,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	105,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			7,300,000,000.00	73,000	16,404,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	13,500,000.00
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			180,000,000,000.00	1,800,000	1,200,000.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	1,600,000.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	64,097,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,310,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	47,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							588,046,326,982,902.00	58,945,862,987	83,948,350,116.00
Grand Total:							588,046,630,712,562.00	58,945,900,307	83,949,694,537.00