



Daily MTM Report

Daily summary for: 08/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.16650	8.08350		20.38	288,587,777.00	35,338	189,999.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		736.00000	818,000	26.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		3.00000	2,000	26.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		686.00000	768,000	25.29	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		3.00000	2,000	25.29	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		785.00000	867,000	26.53	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		2.00000	1,000	26.53	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		1.00000	1,000	30.63	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,334.00000	1,417,000	30.63	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		85.00000	48,000	19.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		168.00000	214,000	19.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	1,000	28.77	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,084.00000	1,167,000	28.77	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		2.00000	1,000	26.90	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		835.00000	917,000	26.90	0.00	0	5,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,934.00000	2,017,000	35.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	35.90	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		5.00000	3,000	23.58	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		588.00000	669,000	23.58	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,634.00000	1,717,000	32.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	1,000	32.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,684.00000	1,767,000	33.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	33.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,834.00000	1,917,000	34.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	34.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		140.00000	181,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		107.00000	65,000	20.11	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,134.00000	2,217,000	37.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	1,000	37.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		637.00000	718,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		4.00000	2,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,384.00000	1,467,000	31.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	31.00	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,284.00000	1,367,000	30.26	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	30.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		234.00000	291,000	19.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		51.00000	25,000	19.69	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		396.00000	472,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		13.00000	6,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,234.00000	1,317,000	29.88	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	1,000	29.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,784.00000	1,867,000	34.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	34.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,734.00000	1,817,000	33.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	1,000	33.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,084.00000	2,167,000	37.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	1,000	37.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		310.00000	377,000	19.42	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		27.00000	11,000	19.42	0.00	0	12,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		490.00000	570,000	21.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		7.00000	4,000	21.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,484.00000	1,567,000	31.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	31.75	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,234.00000	2,317,000	38.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	38.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		271.00000	333,000	19.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		38.00000	17,000	19.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		884.00000	967,000	27.28	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,534.00000	1,617,000	32.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	32.12	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		48.00000	58,000	22.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		315.00000	242,000	22.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		83.00000	103,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		200.00000	137,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,984.00000	2,067,000	36.39	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	6.10	Put		1.00000	1,000	36.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		934.00000	1,017,000	27.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	27.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,184.00000	1,267,000	29.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		984.00000	1,067,000	28.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	28.02	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,434.00000	1,517,000	31.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	31.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,884.00000	1,967,000	35.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	35.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		57.00000	70,000	22.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		274.00000	204,000	22.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,584.00000	1,667,000	32.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	1,000	32.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,134.00000	1,217,000	29.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	1,000	29.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		442.00000	521,000	21.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		9.00000	5,000	21.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		40.00000	48,000	23.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		357.00000	282,000	23.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		69.00000	85,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		236.00000	169,000	21.54	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		352.00000	423,000	19.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		19.00000	7,000	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,034.00000	1,117,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		118.00000	150,000	20.24	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		135.00000	84,000	20.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,034.00000	2,117,000	36.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	36.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		199.00000	251,000	19.83	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		66.00000	35,000	19.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		539.00000	619,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		6.00000	3,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		99.00000	124,000	20.38	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		166.00000	108,000	20.38	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		12.00000	14,000	27.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		679.00000	598,000	27.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		727.00000	645,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		10.00000	11,000	28.20	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,867.00000	2,784,000	43.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,817.00000	3,734,000	43.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		584.00000	503,000	26.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		17.00000	19,000	26.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		445.00000	367,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		28.00000	33,000	24.44	0.00	0	26,550.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		922.00000	840,000	30.36	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		5.00000	6,000	30.36	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.27540	8.19310		22.03	290,830,657.60	35,144	61,361.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,187.00000	1,263,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		30.00000	24,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,141.00000	1,216,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		34.00000	27,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,233.00000	1,310,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		26.00000	21,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,220.00000	1,296,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		27.00000	21,000	20.34	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,083.00000	1,157,000	20.05	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		40.00000	32,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		995.00000	1,066,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		52.00000	41,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,408.00000	1,487,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		15.00000	12,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,039.00000	1,111,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		46.00000	36,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,456.00000	1,536,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		13.00000	11,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		753.00000	811,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		110.00000	86,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		503.00000	541,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		260.00000	216,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		867.00000	933,000	19.56	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	19/03/2012	Foreign Exchange Future	7.40	Put		74.00000	58,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		352.00000	376,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		459.00000	401,000	22.24	0.00	0	200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,504.00000	1,584,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		11.00000	9,000	20.93	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		334.00000	357,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		491.00000	432,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,361.00000	1,439,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		18.00000	14,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		478.00000	514,000	20.95	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		285.00000	239,000	20.95	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,128.00000	1,203,000	20.15	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		35.00000	28,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,552.00000	1,633,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		9.00000	8,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		828.00000	890,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		85.00000	65,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		389.00000	418,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		396.00000	343,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		556.00000	599,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		213.00000	174,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,174.00000	1,249,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		31.00000	24,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,601.00000	1,682,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		8.00000	7,000	21.13	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		585.00000	631,000	20.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		192.00000	156,000	20.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		454.00000	488,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		311.00000	263,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		529.00000	569,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		236.00000	194,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		410.00000	440,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		367.00000	315,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		909.00000	977,000	19.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		66.00000	52,000	19.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		952.00000	1,021,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		59.00000	46,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,313.00000	1,391,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		20.00000	16,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		648.00000	700,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		155.00000	125,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		431.00000	463,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		338.00000	288,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		790.00000	850,000	19.57	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		97.00000	75,000	19.57	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,798.00000	1,880,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		5.00000	5,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,047.00000	2,129,000	24.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	4,000	24.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		717.00000	773,000	19.78	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		124.00000	98,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		370.00000	396,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		427.00000	371,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,997.00000	2,079,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	4,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,266.00000	1,344,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		23.00000	19,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		616.00000	665,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		173.00000	140,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		317.00000	339,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		524.00000	464,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,749.00000	1,831,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		6.00000	6,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		682.00000	735,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		139.00000	110,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,650.00000	1,731,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		7.00000	6,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,699.00000	1,781,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		6.00000	6,000	21.81	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,848.00000	1,930,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		5.00000	5,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,096.00000	2,178,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		3.00000	3,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		302.00000	322,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		559.00000	497,000	22.89	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	19/03/2012	Foreign Exchange Future	8.50	Call		287.00000	306,000	23.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		594.00000	531,000	23.11	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		213.00000	226,000	24.43	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		820.00000	751,000	24.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		984.00000	911,000	25.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		177.00000	186,000	25.32	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		259.00000	276,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		666.00000	601,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		247.00000	262,000	23.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		704.00000	637,000	23.75	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.37790	8.29380		22.51	31,970,066.40	3,816	24,176.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,154.00000	1,220,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		110.00000	92,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,115.00000	1,179,000	19.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		121.00000	101,000	19.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,195.00000	1,262,000	19.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		101.00000	84,000	19.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		631.00000	664,000	21.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		437.00000	386,000	21.48	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		40.00000	33,000	19.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,584.00000	1,661,000	19.96	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		480.00000	504,000	23.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		686.00000	626,000	23.01	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		434.00000	454,000	23.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		790.00000	726,000	23.51	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	424,000	23.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		862.00000	796,000	23.84	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.47570	8.38960		22.68	0.00	0	1,125.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,333.00000	1,398,000	19.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		143.00000	122,000	19.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,295.00000	1,359,000	19.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		155.00000	133,000	19.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,372.00000	1,438,000	19.41	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		132.00000	112,000	19.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		168.00000	144,000	19.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,258.00000	1,320,000	19.53	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,178.00000	1,109,000	24.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		468.00000	485,000	24.50	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		887.00000	927,000	20.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		397.00000	351,000	20.69	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		608.00000	633,000	23.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		818.00000	757,000	23.10	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,255.00000	1,184,000	24.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		445.00000	460,000	24.79	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		956.00000	891,000	23.66	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		546.00000	567,000	23.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.57030	8.48150		23.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,136.00000	1,182,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		355.00000	312,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,110.00000	1,154,000	20.29	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		379.00000	334,000	20.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,164.00000	1,214,000	20.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		333.00000	294,000	20.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		507.00000	454,000	21.11	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		988.00000	1,024,000	21.11	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,223.00000	1,157,000	24.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		604.00000	627,000	24.40	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.65000	8.56170		23.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,150.00000	1,187,000	21.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		538.00000	487,000	21.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,127.00000	1,163,000	21.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		565.00000	513,000	21.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,173.00000	1,211,000	20.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		511.00000	461,000	20.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,274.00000	1,210,000	24.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		736.00000	760,000	24.30	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,084.00000	1,118,000	21.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		622.00000	568,000	21.62	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.39370	9.30950		24.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,866.00000	1,894,000	22.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,057.00000	1,000,000	22.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,847.00000	1,875,000	22.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,088.00000	1,031,000	22.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,885.00000	1,913,000	22.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,026.00000	969,000	22.68	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		758.00000	706,000	21.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,067.00000	2,100,000	21.50	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.48420	10.40000		25.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,548.00000	2,578,000	23.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,348.00000	1,294,000	23.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,530.00000	2,560,000	24.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,380.00000	1,326,000	24.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,566.00000	2,597,000	23.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,316.00000	1,263,000	23.87	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.16650	8.08350			20.38	16,333.00	2	98.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			108,379.00000	116,661,000	28.77	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			29.00000	11,000	28.77	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			103,389.00000	111,665,000	28.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			39.00000	15,000	28.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			113,371.00000	121,657,000	29.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			21.00000	7,000	29.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.27540	8.19310			22.03	124,131.00	15	746.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			75,288.00000	81,063,000	19.67	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			10,978.00000	8,523,000	19.67	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			71,693.00000	77,251,000	19.78	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			12,383.00000	9,711,000	19.78	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			78,993.00000	84,979,000	19.57	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			9,683.00000	7,439,000	19.57	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			39,634.00000	34,223,000	21.81	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		38,944.00000	41,763,000	21.81		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.79210	12.68380		15.44		0.00	0	12,780.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,038.00000	1,144,000	23.74		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		4.00000	2,000	23.74		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		988.00000	1,094,000	23.27		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		4.00000	2,000	23.27		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,087.00000	1,194,000	24.21		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		3.00000	2,000	24.21		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		507.00000	605,000	18.77		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		23.00000	13,000	18.77		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,385.00000	1,492,000	24.33		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		1.00000	0,000	24.33		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		792.00000	897,000	21.39		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		8.00000	5,000	21.39		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		939.00000	1,045,000	22.80		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		5.00000	3,000	22.80		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,184.00000	2,292,000	21.06		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	21.06		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		1,984.00000	2,092,000	21.88		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	21.88		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			12.95160	12.84450		18.29	26,770,957.20		2,067	2,609.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,447.00000	1,544,000	16.96		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		53.00000	42,000	16.96		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,400.00000	1,496,000	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	19/03/2012	Foreign Exchange Future	11.50	Put		56.00000	44,000	16.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,494.00000	1,592,000	17.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		50.00000	40,000	17.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,353.00000	1,449,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		59.00000	47,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,067.00000	1,145,000	16.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		123.00000	93,000	16.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,877.00000	1,979,000	19.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		33.00000	27,000	19.17	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,145.00000	1,226,000	16.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		101.00000	74,000	16.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		786.00000	851,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		242.00000	199,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,542.00000	1,640,000	17.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		48.00000	38,000	17.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,974.00000	2,077,000	19.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		30.00000	25,000	19.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,226.00000	1,311,000	16.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		82.00000	59,000	16.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,781.00000	1,882,000	18.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		37.00000	30,000	18.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		991.00000	1,066,000	16.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		147.00000	114,000	16.53	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.10070	12.99130		19.75	19,873,761.90	1,517	2,683.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,379.00000	1,449,000	17.66	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	18/06/2012	Foreign Exchange Future	11.85	Put		238.00000	198,000	17.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,344.00000	1,413,000	17.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		253.00000	212,000	17.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,414.00000	1,486,000	17.60	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		223.00000	185,000	17.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10550	0.10400		19.47	0.00	0	5,998.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,400.00000	2,550,000	27.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	27.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,401.00000	1,550,000	30.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		1.00000	0,000	30.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,400.00000	3,550,000	25.75	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10710	0.10560		20.98	0.00	0	440.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,594.00000	1,731,000	19.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		34.00000	21,000	19.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		803.00000	898,000	20.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		243.00000	188,000	20.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,566.00000	2,715,000	24.56	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		6.00000	5,000	24.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.88620	10.81030		14.64	1,796,223.00	165	20,906.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,011.00000	1,087,000	23.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		1.00000	1,000	23.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		962.00000	1,037,000	23.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		2.00000	1,000	23.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,061.00000	1,137,000	24.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		1.00000	1,000	24.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		813.00000	888,000	21.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		3.00000	2,000	21.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,261.00000	1,336,000	24.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		1.00000	0,000	24.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,510.00000	1,586,000	24.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,410.00000	1,486,000	24.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		2.00000	2,000	19.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		942.00000	866,000	19.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		862.00000	938,000	22.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		2.00000	2,000	22.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		4.00000	3,000	18.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		794.00000	717,000	18.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,311.00000	1,386,000	24.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		1.00000	0,000	24.57	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		55.00000	66,000	15.10	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		245.00000	180,000	15.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		567.00000	641,000	19.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		7.00000	5,000	19.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		3.00000	3,000	19.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		843.00000	767,000	19.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		472.00000	543,000	17.93	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		12.00000	7,000	17.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		763.00000	838,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		3.00000	2,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,211.00000	1,286,000	24.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		1.00000	0,000	24.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		23.00000	24,000	16.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		413.00000	338,000	16.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		664.00000	739,000	20.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		4.00000	3,000	20.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		714.00000	789,000	20.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		4.00000	3,000	20.67	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		9.00000	6,000	18.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		519.00000	592,000	18.48	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		68.00000	83,000	14.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		208.00000	147,000	14.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,091.00000	1,015,000	21.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	21.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Put		599.00000	522,000	16.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Call		9.00000	8,000	16.92	0.00	0	11,400.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		338.00000	403,000	17.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		28.00000	17,000	17.03	0.00	0	5,700.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.03850	10.96200		17.75	17,076,559.50	1,547	18,240.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		968.00000	1,020,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		106.00000	82,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		928.00000	979,000	17.05	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		116.00000	91,000	17.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,008.00000	1,062,000	17.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		96.00000	74,000	17.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,928.00000	2,001,000	20.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		16.00000	13,000	20.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		851.00000	898,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		139.00000	110,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,221.00000	1,285,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		59.00000	47,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,976.00000	2,050,000	20.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		14.00000	12,000	20.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,134.00000	1,193,000	17.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		72.00000	55,000	17.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		616.00000	646,000	17.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		254.00000	208,000	17.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		533.00000	557,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		321.00000	269,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		814.00000	859,000	16.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		152.00000	121,000	16.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		376.00000	387,000	17.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		514.00000	449,000	17.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		253.00000	257,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		791.00000	719,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		459.00000	478,000	17.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		397.00000	340,000	17.51	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		199.00000	201,000	19.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		987.00000	913,000	19.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		436.00000	453,000	17.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		424.00000	365,000	17.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,451.00000	1,519,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		39.00000	31,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		308.00000	316,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		646.00000	578,000	18.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.17940	11.10130		18.86	23,208,434.40	2,076	13,719.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		988.00000	1,026,000	17.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		287.00000	247,000	17.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		956.00000	993,000	17.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		305.00000	264,000	17.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,020.00000	1,061,000	17.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		269.00000	232,000	17.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.31530	11.23440		19.21	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,017.00000	1,031,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		508.00000	441,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		988.00000	1,002,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		529.00000	462,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,046.00000	1,062,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		487.00000	422,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			412.27000	413.09200			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.25900	419.09900			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			375.71600	376.39000			3,757,160.00	1	1,043.00
ALBI	On	03/05/2012	Index Future			381.17400	381.86300			0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.36020	8.27590		17.65	0.00	0	9,642.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,626.00000	1,710,000	32.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	32.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,576.00000	1,660,000	31.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	31.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,676.00000	1,760,000	32.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	32.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		778.00000	861,000	27.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		2.00000	1,000	27.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		976.00000	1,060,000	28.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	28.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.38740	8.30350		18.88	7,959,642.60	949	36,768.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,090.00000	1,168,000	19.87	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		37.00000	31,000	19.87	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,044.00000	1,122,000	19.71	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		41.00000	35,000	19.71	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,136.00000	1,215,000	20.02	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		33.00000	28,000	20.02	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		954.00000	1,031,000	19.40	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		51.00000	44,000	19.40	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,371.00000	1,452,000	20.80	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		18.00000	15,000	20.80	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		669.00000	735,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		116.00000	98,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		910.00000	986,000	19.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		57.00000	49,000	19.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,323.00000	1,404,000	20.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		20.00000	17,000	20.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,107.00000	2,191,000	24.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	4,000	24.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		562.00000	622,000	18.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		159.00000	135,000	18.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.42460	8.33950		19.31	6,899,747.40	819	6,533.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		867.00000	932,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		178.00000	157,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		832.00000	895,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		193.00000	170,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		903.00000	969,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		164.00000	144,000	18.90	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.46290	8.37460		19.59	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		640.00000	688,000	19.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		502.00000	462,000	19.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		617.00000	664,000	19.41	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		529.00000	488,000	19.41	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		664.00000	713,000	19.29	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		476.00000	437,000	19.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.44890	9.37900		17.61	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		2,457.00000	2,517,000	17.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		378.00000	368,000	17.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,416.00000	2,476,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		387.00000	377,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,498.00000	2,558,000	17.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		369.00000	359,000	17.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.04250	7.99030		13.62	1,286,800.00	160	160.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		741.00000	793,000	23.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		1.00000	1,000	23.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		691.00000	743,000	22.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		1.00000	1,000	22.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		791.00000	843,000	22.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	1,000	22.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		348.00000	397,000	17.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		8.00000	5,000	17.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,190.00000	1,243,000	21.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	1,000	21.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		395.00000	446,000	17.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		5.00000	4,000	17.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,140.00000	1,193,000	21.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	1,000	21.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		592.00000	644,000	20.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		2.00000	2,000	20.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,090.00000	1,143,000	21.92	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	1,000	21.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		542.00000	594,000	20.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		2.00000	2,000	20.06	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.13250	8.08160		15.73	56,927.50	7	37.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		608.00000	646,000	15.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		76.00000	64,000	15.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		569.00000	605,000	15.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		87.00000	73,000	15.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		648.00000	687,000	15.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		66.00000	55,000	15.48	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.22340	0.17600			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.14370	0.10820			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.06240	0.10560			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.40380	0.37590			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08950	0.11130			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.07910	0.12860			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.18760	0.14230			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.12250	0.10410			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.10320	0.09040			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			0.04560	0.06200			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.06970	0.08730			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.80710	8.73460		18.46	132,106.50	15	253.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		446.00000	513,000	20.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		11.00000	6,000	20.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		400.00000	465,000	19.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		15.00000	8,000	19.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		492.00000	562,000	21.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		7.00000	5,000	21.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		275.00000	329,000	19.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		40.00000	22,000	19.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		590.00000	660,000	22.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		5.00000	3,000	22.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		837.00000	908,000	25.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		2.00000	1,000	25.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		238.00000	287,000	19.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		53.00000	30,000	19.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		70.00000	78,000	19.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		235.00000	171,000	19.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		9.00000	9,000	23.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		674.00000	602,000	23.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		26.00000	27,000	21.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		441.00000	370,000	21.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		315.00000	373,000	19.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		30.00000	16,000	19.48	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		737.00000	809,000	24.48	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		2.00000	2,000	24.48	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		985.00000	1,057,000	26.04	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	0,000	26.04	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		101.00000	116,000	18.46	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		166.00000	109,000	18.46	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,085.00000	1,157,000	26.18	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	26.18	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		143.00000	175,000	18.76	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		108.00000	68,000	18.76	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		58.00000	63,000	19.78	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		273.00000	206,000	19.78	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Call		203.00000	247,000	19.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Put		68.00000	40,000	19.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Call		7.00000	7,000	23.84	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Put		722.00000	650,000	23.84	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Call		21.00000	22,000	21.98	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Put		486.00000	415,000	21.98	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future			8.94170	8.86700		21.75	0.00	0	25.00
CHF / RO	19/03/2012	Foreign Exchange Future	8.60	Call		537.00000	576,000	20.59	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future	8.60	Put		270.00000	234,000	20.59	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future	8.65	Call		511.00000	548,000	20.75	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future	8.65	Put		294.00000	256,000	20.75	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future	8.55	Call		563.00000	604,000	20.42	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		246.00000	212,000	20.42	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			376.93600	377.57900			0.00	0	157.00
GOVI	On	02/02/2012	GOVI	369.00	Call		85,790.00000	79,360,000		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		85,690.00000	79,260,000		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		85,890.00000	79,460,000		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			382.41200	383.06900			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		10,690.00000	4,120,000		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		10,590.00000	4,020,000		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		10,790.00000	4,220,000		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			166.25200	166.24600			0.00	0	507.00
IGOV	On	03/05/2012	Index Future			168.66700	168.66300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			447.19300	445.90300			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.55000	5.55000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.51000	5.51000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.49000	5.48000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.47000	5.46000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.45000	5.46000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.46000	5.46000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.52000	5.52000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.65000	5.66000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.90000	5.89000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.16000	6.14000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.45000	6.41000			0.00	500	1,600.00

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			6.34950	6.28170		17.80	0.00	0	0.00
NZ\$ / R	On	19/12/2011	Foreign Exchange Future	6.26	Call		90.00000	128,000	17.99	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		73.00000	43,000	17.99	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call		85.00000	121,000	17.96	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put		78.00000	46,000	17.96	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call		95.00000	135,000	18.01	0.00	0	0.00	
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put		68.00000	40,000	18.01	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.40430	6.33660		15.23	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		236.00000	271,000	15.30	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		183.00000	150,000	15.30	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		231.00000	265,000	15.29	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		188.00000	154,000	15.29	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		241.00000	276,000	15.31	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		178.00000	145,000	15.31	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.44690	6.37840		17.67	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		370.00000	404,000	17.60	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		292.00000	257,000	17.60	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		345.00000	378,000	17.62	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		317.00000	281,000	17.62	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		395.00000	431,000	17.57	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		267.00000	234,000	17.57	0.00	0	0.00	
OTH1 On	02/02/2012	Index Future			368.78900	369.61300			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				6.78200	6.75100		4.15	86,407,668.68	683	12,585.00
R157 On	02/02/2012	Bond Future		8.50	Call		6,031.00000	5,921,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.50	Put		1.00000	2,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.55	Call		6,197.00000	6,087,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.55	Put		1.00000	1,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.45	Call		5,864.00000	5,754,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		8.45	Put		1.00000	2,000	4.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.55	Call		504.00000	458,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.55	Put		1,222.00000	1,287,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.00	Put		2,792.00000	2,891,000	3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future		6.00	Call		80.00000	69,000	3.95	0.00	0	130.00
R157 On	02/02/2012	Bond Future		7.05	Call		1,462.00000	1,379,000	4.16	0.00	0	0.00
R157 On	02/02/2012	Bond Future		7.05	Put		403.00000	431,000	4.16	0.00	0	130.00
R157 On	02/02/2012	Bond Future		6.25	Put		2,006.00000	2,092,000	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		205.00000	181,000	4.00	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,461.00000	1,532,000	4.04	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		383.00000	344,000	4.04	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		648.00000	594,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,008.00000	1,065,000	4.08	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,852.00000	1,762,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		267.00000	287,000	4.18	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.86200	6.82800		4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,773.00000	4,670,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		180.00000	189,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,914.00000	4,810,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		164.00000	172,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,631.00000	4,528,000	4.78	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		196.00000	205,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.93700	6.90100		4.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,033.00000	3,947,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		727.00000	751,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,149.00000	4,062,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		695.00000	718,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,920.00000	3,834,000	4.95	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		761.00000	786,000	4.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.02700	6.98600		4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,146.00000	2,084,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,107.00000	2,160,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,220.00000	2,157,000	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		2,040.00000	2,092,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,073.00000	2,013,000	4.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,174.00000	2,230,000	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			8.48300	8.45300		15.43	0.00	0	24,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,009.00000	5,775,000	15.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,027.00000	1,075,000	15.60	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,346.00000	6,108,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		924.00000	968,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,678.00000	5,448,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,139.00000	1,190,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,512.00000	7,731,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		628.00000	565,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,732.00000	18,009,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		21.00000	17,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,543.00000	5,728,000	14.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,172.00000	1,075,000	14.92	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,831.00000	34,549,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,605.00000	106,324,000	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			8.56400	8.53300		15.74	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,167.00000	6,966,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,974.00000	3,058,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,450.00000	7,245,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,821.00000	2,901,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,888.00000	6,691,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,133.00000	3,222,000	15.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.64400	8.61200		15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,424.00000	6,251,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,185.00000	5,301,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,664.00000	6,488,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,981.00000	5,094,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,188.00000	6,019,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,396.00000	5,516,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.72500	8.69200		15.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,147.00000	6,979,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,634.00000	6,758,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,373.00000	7,203,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,420.00000	6,543,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,923.00000	6,758,000	15.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,852.00000	6,979,000	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			218.99236	218.99682			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		997.00000	992,000		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		947.00000	942,000		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		1,047.00000	1,042,000		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			245.58400	245.57279			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		8,573.00000	8,584,000		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		8,523.00000	8,534,000		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		8,623.00000	8,634,000		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			6.27900	6.24700		3.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,232.00000	5,146,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	1,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,358.00000	5,272,000	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		5,105.00000	5,019,000	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	0,000	3.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.32100	6.28500		3.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,666.00000	3,584,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		123.00000	130,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,773.00000	3,691,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		112.00000	119,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,560.00000	3,479,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		136.00000	144,000	3.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.35300	6.31400		3.96	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,092.00000	3,022,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		471.00000	489,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,179.00000	3,108,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		450.00000	466,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,005.00000	2,936,000	4.15	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		493.00000	512,000	4.15	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.38500	6.34100		4.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,822.00000	1,772,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,502.00000	1,540,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,878.00000	1,827,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,457.00000	1,495,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,766.00000	1,717,000	4.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,546.00000	1,586,000	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			184.29198	184.28324			0.00	0	34,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,283.00000	7,292,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		7,233.00000	7,242,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		7,333.00000	7,342,000		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			7.41200	7.38200		7.06	0.00	0	1,821.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,129.00000	5,992,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		25.00000	27,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,339.00000	6,202,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		21.00000	22,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,919.00000	5,782,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		30.00000	32,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,441.00000	2,539,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		417.00000	376,000	6.79	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,638.00000	1,715,000	6.87	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		791.00000	729,000	6.87	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,099.00000	1,022,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,247.00000	1,309,000	6.93	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,907.00000	2,788,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		317.00000	337,000	7.12	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.49900	7.46700		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		5,881.00000	5,755,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		373.00000	389,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,059.00000	5,931,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		344.00000	358,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,701.00000	5,576,000	7.91	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		401.00000	418,000	7.91	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.58400	7.55100		7.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,076.00000	4,969,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,139.00000	1,172,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,228.00000	5,120,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,089.00000	1,121,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,926.00000	4,820,000	7.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,192.00000	1,226,000	7.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.67900	7.64200		7.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,086.00000	3,002,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,649.00000	2,715,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,195.00000	3,109,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,557.00000	2,621,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,978.00000	2,895,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,743.00000	2,810,000	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			7.69400	7.65900		9.14	0.00	0	2,908.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,890.00000	6,707,000	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		50.00000	54,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,125.00000	6,942,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		42.00000	45,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,654.00000	6,472,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		59.00000	63,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,809.00000	2,936,000	8.82	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		602.00000	542,000	8.82	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,538.00000	2,399,000	9.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		742.00000	789,000	9.14	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		1,066.00000	978,000	8.92	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,917.00000	2,015,000	8.92	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.78200	7.74500		9.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,770.00000	5,613,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		757.00000	791,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,964.00000	5,805,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		710.00000	741,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,578.00000	5,423,000	9.66	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		807.00000	843,000	9.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.86900	7.83000		9.23	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,943.00000	4,807,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,680.00000	1,738,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,109.00000	4,971,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,608.00000	1,664,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,779.00000	4,645,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,755.00000	1,815,000	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			7.96000	7.91900		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,739.00000	3,629,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,352.00000	3,438,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,866.00000	3,754,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,241.00000	3,325,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,613.00000	3,506,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,465.00000	3,554,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.04000	6.00800		2.28	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,573.00000	3,514,000	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		3,661.00000	3,602,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,485.00000	3,427,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.06900	6.03100		2.51	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,397.00000	2,341,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		71.00000	76,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,468.00000	2,411,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		64.00000	68,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,326.00000	2,270,000	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		78.00000	83,000	2.62	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.07700	6.03300		2.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,980.00000	1,933,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		323.00000	337,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,033.00000	1,985,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		309.00000	321,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,927.00000	1,880,000	2.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		337.00000	351,000	2.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.06500	6.00900		2.76	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,064.00000	1,030,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,074.00000	1,105,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,094.00000	1,060,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,047.00000	1,077,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		1,034.00000	1,000,000	2.70	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,102.00000	1,132,000	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			7.95900	7.92400		9.27	0.00	0	38,194.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,936.00000	5,744,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		74.00000	80,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,185.00000	5,993,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		62.00000	68,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,687.00000	5,497,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		87.00000	96,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,625.00000	3,784,000	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		302.00000	263,000	8.83	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,301.00000	2,426,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		733.00000	659,000	8.98	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,184.00000	1,084,000	9.08	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,604.00000	1,703,000	9.08	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,545.00000	3,375,000	9.39	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		349.00000	378,000	9.39	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.05000	8.01300		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,136.00000	4,981,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,184.00000	1,232,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,328.00000	5,170,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,115.00000	1,161,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,947.00000	4,794,000	11.11	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,256.00000	1,307,000	11.11	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.14000	8.10200		10.74	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,338.00000	5,196,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,952.00000	2,013,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,513.00000	5,369,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,872.00000	1,931,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,164.00000	5,024,000	11.09	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,034.00000	2,097,000	11.09	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.22900	8.18900		10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,038.00000	3,923,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,722.00000	3,814,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,174.00000	4,056,000	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		3,600.00000	3,690,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,905.00000	3,792,000	10.52	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,848.00000	3,942,000	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			7.98900	7.95400		9.59	8,500,637.70	90	14,264.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,174.00000	5,968,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		68.00000	75,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,441.00000	6,234,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		56.00000	63,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,908.00000	5,702,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		82.00000	89,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,486.00000	3,653,000	9.15	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		348.00000	302,000	9.15	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,318.00000	2,451,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		753.00000	673,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,246.00000	1,136,000	9.40	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,576.00000	1,679,000	9.40	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,848.00000	3,662,000	9.76	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		304.00000	331,000	9.76	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.06900	8.03300		12.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,432.00000	6,256,000	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		900.00000	938,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,649.00000	6,471,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		843.00000	879,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,216.00000	6,043,000	12.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		960.00000	1,001,000	12.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.14800	8.11000		11.89	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,766.00000	5,612,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,144.00000	2,210,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,955.00000	5,798,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,058.00000	2,121,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,580.00000	5,428,000	12.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,234.00000	2,303,000	12.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.23000	8.19100		11.82	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,244.00000	4,121,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,911.00000	4,008,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,392.00000	4,267,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,778.00000	3,873,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,100.00000	3,979,000	11.68	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,049.00000	4,148,000	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			8.84100	8.81100		20.63	0.00	0	2,589.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,275.00000	3,111,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,808.00000	1,880,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,504.00000	3,335,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,657.00000	1,724,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,052.00000	2,895,000	20.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,969.00000	2,048,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.91100	8.88000		21.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,411.00000	4,263,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,486.00000	3,579,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,615.00000	4,464,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,311.00000	3,400,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,210.00000	4,066,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,668.00000	3,765,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.97900	8.94700		20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,240.00000	6,082,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,969.00000	4,056,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,455.00000	6,295,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,820.00000	3,905,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,035.00000	5,880,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,131.00000	4,221,000	20.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.04800	9.01500		20.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,698.00000	5,556,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,812.00000	5,920,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,884.00000	5,739,000	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		5,619.00000	5,724,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,515.00000	5,376,000	20.52	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,011.00000	6,122,000	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			138.14724	138.14039			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		7,140.00000	7,147,000		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		7,090.00000	7,097,000		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		7,190.00000	7,197,000		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			115.66023	115.65876			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		5,159.00000	5,160,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		5,109.00000	5,110,000		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		5,209.00000	5,210,000		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			112.13725	112.13207			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,632.00000	3,637,000		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		3,582.00000	3,587,000		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		3,682.00000	3,687,000		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			8.85300	8.82300		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,280.00000	3,116,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,884.00000	1,959,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,512.00000	3,343,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,728.00000	1,798,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,056.00000	2,897,000	18.62	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,051.00000	2,131,000	18.62	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.92800	8.89800		19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,496.00000	5,336,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,793.00000	2,869,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,725.00000	5,562,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,649.00000	2,722,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,273.00000	5,115,000	19.00	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,946.00000	3,024,000	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			9.00200	8.97000		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,261.00000	6,104,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,130.00000	4,221,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,481.00000	6,321,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,979.00000	4,066,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,054.00000	5,899,000	18.82	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,298.00000	4,391,000	18.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.07900	9.04700		18.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,688.00000	5,552,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,049.00000	6,157,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,875.00000	5,736,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,852.00000	5,957,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,505.00000	5,371,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,252.00000	6,362,000	18.56	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,221.08000	16,069.31000			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			1.28340	1.26990		20.93	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,700.00000	1,834,000	29.51	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		1.00000	0,000	29.51		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,204.00000	1,337,000	28.09		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		5.00000	3,000	28.09		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		2,199.00000	2,334,000	30.93		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		0.00000	0,000	30.93		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.29950	1.28660		22.38		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,105.00000	1,187,000	21.01		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		239.00000	192,000	21.01		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		795.00000	857,000	21.43		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		429.00000	362,000	21.43		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,482.00000	1,582,000	20.60		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		116.00000	87,000	20.60		0.00	0	0.00
Total for Derivatives :								815,255,591.38	84,911	1,356,461.00

i-Bonds

1BG4A _{On} 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A _{2On} 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	600,000.00
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			3,099,200,000,000.00	30,992,000	24,996,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			2,006,600,000,000.00	20,066,000	16,533,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	2,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,075,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,627,000.00
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			556,800,000,000.00	5,568,000	2,784,000.00
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			70,000,000,000.00	700,000	700,000.00
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			10,000,000,000.00	100,000	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000				0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000		33,843,411,600,000.00		338,434,116	164,432,000.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000		3,440,000,000,000.00		34,400,000	34,400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		2,862,200,000.00	0.00	28,622,000	12,309,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,070,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	1,500,000.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA07	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA0A	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA0B	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1C	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1D	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1E	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1F	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1G	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1H	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1I	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1J	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA1K	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
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP54LOn	07/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

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
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		1,492,600,000,000.00		14,926,000	10,542,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	1,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,030,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000,000	13,252,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			729,200,000.00	7,292,000	39,046,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016			100.00000	100.00000			15,000,000,000,000.00	150,000,000	100,000,000.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157On	20/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	1,000,000.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN225	On	09/12/2016			100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000.00	
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			337,800,000,000.00	3,378,000	3,740,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			326,200,000,000.00	3,262,000	1,631,000.00
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	2,300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,471,800,000,000.00		14,718,000	26,359,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		539,900,000,000.00		5,399,000	79,952,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		2,983,400,000,000.00		29,834,000	153,794,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	18,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000		130,000,000,000.00		1,300,000	1,300,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000		20,200,000,000,000.00		202,000,000	192,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			2,300,000,000.00	23,000	54,973,000.00
ES18	On	20/04/2018			9.25000	9.25000			32,421,250,000.00	3,505,000	248,732,000.00
ES23	On	25/01/2023			10.00000	10.00000			1,011,680,000,000.00	101,168,000	329,613,000.00
ES26	On	02/04/2026			7.85000	7.85000			393,135,850,000.00	50,081,000	66,102,000.00
ES33	On	15/09/2033			7.50000	7.50000			37,095,000,000.00	4,946,000	243,239,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			573,600,000,000.00	5,736,000	7,868,000.00
FRB05	On	21/12/2018			100.00000	100.00000			800,000,000,000.00	8,000,000	11,400,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			320,000,000,000.00	3,200,000	2,250,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,560,000.00
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			400,000,000,000.00	4,000,000	2,800,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		7,066,500,000,000.00		70,665,000	61,739,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	28,436,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			8,200,000,000,000.00	82,000,000	41,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000		45,000,000,000,000.00	450,000,000	450,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014	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
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	29,432,000.00
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			270,000,000,000.00	2,700,000	1,350,000.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	62,000.00
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	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000		5,000,000,000,000.00		50,000,000	20,000,000.00
IVA202	On	12/01/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000		24,500,000,000,000.00		245,000,000	144,000,000.00
IVA211	On	15/03/2012			100.00000	100.00000		18,800,000,000,000.00		188,000,000	188,000,000.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013	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
MBF025On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF026On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF027On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP010On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP014On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP015On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP140On	10/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP160On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP170On	23/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP180On	28/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP190On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP200On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP210On	11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP220On	09/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB2MOn	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB3MOn	13/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	85,100,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			214,400,000,000.00	2,144,000	17,072,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	1,649,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,921,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	200,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,789,800,000,000.00		17,898,000	9,733,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	1,100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,031,000.00
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	10,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		40,000,000,000.00		400,000	8,850,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		80,000,000,000.00		800,000	800,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	25,000,000.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		1,777,400,000,000.00		17,774,000	12,630,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000		483,800,000,000.00		4,838,000	2,419,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	110,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	22,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,020,000,000,000.00		10,200,000	19,000,000.00
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		2,388,800,000,000.00		23,888,000	21,244,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,316,000,000,000.00		53,160,000	55,968,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.72000	6.69000		86,611,224,000,000.00	12,888,575,000	13,298,503,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.43000	8.40000		47,511,075,360,000.00	5,635,952,000	8,469,878,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.15329	217.12468		22,101,314,629,909.20	101,777,480	999,065,000.00	
R197	On	07/12/2023	Spot Bond			2.28000	2.28000		79,419,240,000.00	34,833,000	252,500,000.00	
R201	On	21/12/2014	Spot Bond			6.24000	6.21000		6,178,105,440,000.00	990,081,000	2,663,976,000.00	
R202	On	07/12/2033	Spot Bond			2.37000	2.37000		135,995,340,000.00	57,382,000	762,032,000.00	
R203	On	15/09/2017	Spot Bond			7.35000	7.32000		20,822,057,550,000.00	2,832,933,000	6,371,215,000.00	
R204	On	21/12/2018	Spot Bond			7.63500	7.60000		7,918,166,880,000.00	1,037,088,000	4,707,520,000.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.00500	5.97500			19,773,708,370,000.00	3,292,874,000	5,027,425,000.00
R207	On	15/01/2020	Spot Bond			7.90000	7.86500			132,211,896,742,800.00	16,735,683,132	9,954,632,000.00
R208	On	31/03/2021	Spot Bond			7.93500	7.90000			45,016,000,890,000.00	5,673,094,000	9,358,517,000.00
R209	On	31/03/2036	Spot Bond			8.79500	8.76500			8,077,732,570,000.00	918,446,000	9,261,979,000.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000			43,291,200,000.00	18,038,000	540,097,000.00
R211	On	31/01/2017	Spot Bond			1.05000	1.05000			5,355,000,000.00	5,100,000	600,200,000.00
R212	On	31/01/2022	Spot Bond			2.28000	2.28000			1,824,000,000.00	800,000	415,180,265.00
R213	On	28/02/2031	Spot Bond			8.80000	8.77000			2,567,602,400,000.00	291,773,000	1,498,283,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,192,848,000,000.00	1,106,592,000	3,513,200,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			722,600,000.00	7,226,000	19,113,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			57,856,000,000.00	7,232,000	3,889,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			2,217,000,000,000.00	22,170,000	28,394,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	2,258,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			987,200,000,000.00	9,872,000	9,779,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			808,000,000,000.00	8,080,000	4,040,000.00
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			20,000,000,000.00	200,000	1,322,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			160,000,000,000.00	1,600,000	800,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			729,200,000,000.00	7,292,000	12,246,000.00
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			400,000,000,000.00	4,000,000	12,200,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	1,000,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			3,422,600,000,000.00	34,226,000	17,113,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	624,000,000.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	1,006,000,000.00
TN20	On	17/09/2020			100.00000	100.00000		530,000,000,000.00		5,300,000	273,700,000.00
TN23	On	06/11/2023			100.00000	100.00000		1,200,000,000,000.00		12,000,000	125,900,000.00
TN25	On	19/08/2025			100.00000	100.00000		1,206,800,000,000.00		12,068,000	297,034,000.00
TN27	On	14/11/2027			100.00000	100.00000		1,200,000,000,000.00		12,000,000	22,700,000.00
TR30	On	31/12/2099			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			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
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000,000.00	8,000,000	4,000,000.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	64,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		14,112,000,000,000.00	141,120,000,000.00	141,120,000	127,120,000.00
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		1,000,000,000,000.00	10,000,000,000.00	10,000,000	36,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		1,892,400,000,000.00	18,924,000,000.00	18,924,000	53,112,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	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
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 :							704,492,117,312,709.00	54,755,076,728	86,157,828,265.00
Grand Total:							704,492,932,568,301.00	54,755,161,639	86,159,184,726.00