



Daily MTM Report

Daily summary for: 09/12/2011

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			8.14090	8.16650		22.05	85,536,436.30	10,507	189,214.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		818.00000	792,000	26.74	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		2.00000	1,000	26.74	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		768.00000	742,000	25.99	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		2.00000	1,000	25.99	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		867.00000	842,000	27.17	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		1.00000	1,000	27.17	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		1.00000	0,000	31.83	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,417.00000	1,391,000	31.83	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		48.00000	58,000	21.56	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		214.00000	199,000	21.56	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		1.00000	0,000	29.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,167.00000	1,141,000	29.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		1.00000	1,000	27.59	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		917.00000	892,000	27.59	0.00	0	5,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,017.00000	1,991,000	31.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	0,000	31.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		3.00000	2,000	24.49	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		669.00000	643,000	24.49	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,717.00000	1,691,000	33.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,767.00000	1,741,000	33.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,917.00000	1,891,000	32.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		181.00000	167,000	21.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		65.00000	76,000	21.73	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,217.00000	2,191,000	29.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		718.00000	693,000	25.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		2.00000	2,000	25.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,467.00000	1,441,000	32.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	32.25	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,367.00000	1,341,000	31.41	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		291.00000	272,000	21.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		25.00000	31,000	21.23	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		472.00000	448,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		6.00000	7,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,317.00000	1,291,000	30.98	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	0,000	30.98	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		1,867.00000	1,841,000	32.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,817.00000	1,791,000	32.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,167.00000	2,141,000	30.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		377.00000	355,000	20.91	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		11.00000	14,000	20.91	0.00	0	12,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		570.00000	545,000	22.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		4.00000	4,000	22.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,567.00000	1,541,000	33.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	33.10	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,317.00000	2,291,000	29.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		333.00000	312,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		17.00000	21,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		967.00000	941,000	28.02	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,617.00000	1,591,000	33.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	0,000	33.53	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		58.00000	53,000	24.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		242.00000	262,000	24.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		103.00000	95,000	22.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		137.00000	154,000	22.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,067.00000	2,041,000	31.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,017.00000	991,000	28.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		1.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,267.00000	1,241,000	30.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,067.00000	1,041,000	28.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		1.00000	0,000	28.86	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,517.00000	1,491,000	32.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,967.00000	1,941,000	31.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		70.00000	65,000	23.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		204.00000	224,000	23.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,667.00000	1,641,000	33.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,217.00000	1,191,000	30.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		1.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		521.00000	496,000	22.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	22.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		48.00000	44,000	24.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		282.00000	303,000	24.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		85.00000	78,000	23.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		169.00000	187,000	23.20	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		423.00000	400,000	20.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		7.00000	9,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,117.00000	1,091,000	29.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		1.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		150.00000	139,000	21.89	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		84.00000	98,000	21.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,117.00000	2,091,000	30.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		251.00000	234,000	21.40	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		35.00000	43,000	21.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		619.00000	594,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		3.00000	3,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		124.00000	114,000	22.05	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		108.00000	123,000	22.05	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		14.00000	12,000	29.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		598.00000	621,000	29.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		645.00000	669,000	29.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		11.00000	10,000	29.69	0.00	0	19,273.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		0.00000	0,000	46.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,784.00000	2,809,000	46.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,734.00000	3,759,000	46.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	46.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		503.00000	526,000	27.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		19.00000	17,000	27.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		367.00000	389,000	26.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		33.00000	30,000	26.08	0.00	0	26,550.00
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Put		840.00000	864,000	31.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	9.00	Call		6.00000	5,000	31.82	0.00	0	8,333.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.25080	8.27540		22.88	99,752,172.00	12,090	63,557.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,263.00000	1,240,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		24.00000	25,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,216.00000	1,194,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		27.00000	29,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,310.00000	1,287,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		21.00000	22,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,296.00000	1,274,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		21.00000	23,000	20.56	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,157.00000	1,136,000	20.41	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		32.00000	35,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,066.00000	1,046,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		41.00000	45,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,487.00000	1,463,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		12.00000	12,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,111.00000	1,091,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		36.00000	40,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,536.00000	1,512,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		11.00000	11,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		811.00000	797,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		86.00000	96,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		541.00000	536,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		216.00000	235,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		933.00000	916,000	20.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		58.00000	65,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		376.00000	377,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		401.00000	426,000	23.09	0.00	0	200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,584.00000	1,560,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		9.00000	9,000	20.87	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		357.00000	358,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		432.00000	457,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,439.00000	1,416,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		14.00000	15,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		514.00000	510,000	21.77	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		239.00000	259,000	21.77	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,203.00000	1,181,000	20.46	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		28.00000	30,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,633.00000	1,608,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		8.00000	7,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		890.00000	874,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		65.00000	73,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		418.00000	417,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		343.00000	366,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		599.00000	592,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		174.00000	191,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,249.00000	1,227,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		24.00000	26,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,682.00000	1,657,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		7.00000	6,000	20.97	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		631.00000	623,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		156.00000	172,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		488.00000	485,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		263.00000	284,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		569.00000	563,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		194.00000	212,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		440.00000	438,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		315.00000	337,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		977.00000	959,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		52.00000	58,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,021.00000	1,002,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		46.00000	51,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,391.00000	1,368,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		16.00000	17,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		700.00000	689,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		125.00000	138,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		463.00000	461,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		288.00000	310,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		850.00000	835,000	20.23	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		75.00000	84,000	20.23	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,880.00000	1,856,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		5.00000	5,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,129.00000	2,104,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		4.00000	3,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		773.00000	760,000	20.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		98.00000	109,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		396.00000	396,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		371.00000	395,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,079.00000	2,054,000	23.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	3,000	23.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,344.00000	1,321,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		19.00000	20,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		665.00000	656,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		140.00000	155,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		339.00000	340,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		464.00000	489,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,831.00000	1,806,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		6.00000	5,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		735.00000	724,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		110.00000	123,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,731.00000	1,707,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		6.00000	6,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,781.00000	1,756,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		6.00000	5,000	21.70	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,930.00000	1,905,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		5.00000	4,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,178.00000	2,154,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		3.00000	3,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		322.00000	324,000	23.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		497.00000	523,000	23.74	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		306.00000	308,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		531.00000	557,000	23.96	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		226.00000	229,000	25.28	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		751.00000	778,000	25.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		911.00000	939,000	26.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		186.00000	190,000	26.17	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		276.00000	279,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		601.00000	628,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		262.00000	265,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		637.00000	664,000	24.61	0.00	0	176.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.35330	8.37790		22.76	19,822,380.90	2,373	22,272.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,220.00000	1,199,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		92.00000	96,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,179.00000	1,158,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		101.00000	105,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,262.00000	1,240,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		84.00000	87,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		664.00000	653,000	21.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		386.00000	400,000	21.72	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		33.00000	33,000	19.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,661.00000	1,636,000	19.85	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		504.00000	497,000	23.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		626.00000	644,000	23.28	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		454.00000	448,000	23.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		726.00000	745,000	23.79	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		424.00000	419,000	24.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		796.00000	816,000	24.13	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.45060	8.47570		23.03	6,726,677.60	796	1,423.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,398.00000	1,379,000	19.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		122.00000	128,000	19.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,359.00000	1,340,000	19.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		133.00000	139,000	19.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,438.00000	1,418,000	19.54	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		112.00000	117,000	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		144.00000	151,000	19.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,320.00000	1,302,000	19.70	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,109.00000	1,133,000	24.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		485.00000	484,000	24.89	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		927.00000	918,000	21.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		351.00000	367,000	21.03	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		633.00000	629,000	23.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		757.00000	778,000	23.46	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,184.00000	1,209,000	25.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		460.00000	460,000	25.18	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		891.00000	914,000	24.03	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		567.00000	565,000	24.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.54430	8.57030		23.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,182.00000	1,181,000	20.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		312.00000	337,000	20.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,154.00000	1,154,000	20.96	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		334.00000	360,000	20.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,214.00000	1,212,000	20.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		294.00000	318,000	20.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		454.00000	485,000	21.83	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,024.00000	1,029,000	21.83	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,157.00000	1,191,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		627.00000	635,000	25.02	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.62400	8.65000		23.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,187.00000	1,184,000	21.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		487.00000	510,000	21.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,163.00000	1,162,000	21.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		513.00000	538,000	21.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,211.00000	1,208,000	21.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		461.00000	484,000	21.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,210.00000	1,239,000	24.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		760.00000	763,000	24.70	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,118.00000	1,117,000	22.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		568.00000	593,000	22.09	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.36870	9.39370		24.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,894.00000	1,881,000	22.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,000.00000	1,012,000	22.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,875.00000	1,862,000	22.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,031.00000	1,043,000	22.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,913.00000	1,900,000	22.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		969.00000	981,000	22.75	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		706.00000	716,000	21.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,100.00000	2,085,000	21.57	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.45920	10.48420		25.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,578.00000	2,565,000	24.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,294.00000	1,306,000	24.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,560.00000	2,547,000	24.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,326.00000	1,338,000	24.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,597.00000	2,583,000	23.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,263.00000	1,274,000	23.93	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.14090	8.16650			22.05	122,113.50	15	104.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			116,661.00000	114,101,000	29.71	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			11.00000	11,000	29.71	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			111,665.00000	109,106,000	29.29	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			15.00000	16,000	29.29	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			121,657.00000	119,098,000	30.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			7.00000	8,000	30.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.25080	8.27540			22.88	41,254.00	5	741.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			81,063.00000	79,719,000	20.35	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			8,523.00000	9,639,000	20.35	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			77,251.00000	76,015,000	20.48	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			9,711.00000	10,935,000	20.48	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			84,979.00000	83,531,000	20.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			7,439.00000	8,451,000	20.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			34,223.00000	36,597,000	22.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		41,763.00000	41,677,000	22.66		0.00	0	80.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.73320	12.79210		15.84	3,692,628.00		290	12,501.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,144.00000	1,085,000	24.06		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		2.00000	2,000	24.06		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		1,094.00000	1,036,000	23.52		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		2.00000	3,000	23.52		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,194.00000	1,135,000	24.60		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		2.00000	2,000	24.60		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		605.00000	548,000	18.67		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		13.00000	15,000	18.67		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,492.00000	1,433,000	24.92		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		0.00000	0,000	24.92		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		897.00000	838,000	21.35		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		5.00000	5,000	21.35		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		1,045.00000	986,000	22.98		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		3.00000	3,000	22.98		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,292.00000	2,233,000	21.87		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	21.87		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		2,092.00000	2,033,000	22.63		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	0,000	22.63		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			12.89420	12.95160		18.55		0.00	0	2,609.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,544.00000	1,488,000	16.76		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		42.00000	44,000	16.76		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.50	Call		1,496.00000	1,441,000	16.52		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		44.00000	47,000	16.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,592.00000	1,536,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		40.00000	42,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,449.00000	1,393,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		47.00000	49,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,145.00000	1,098,000	16.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		93.00000	104,000	16.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,979.00000	1,922,000	18.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		27.00000	28,000	18.95	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,226.00000	1,178,000	16.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		74.00000	84,000	16.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		851.00000	812,000	17.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		199.00000	218,000	17.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,640.00000	1,584,000	17.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		38.00000	40,000	17.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,077.00000	2,020,000	19.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		25.00000	26,000	19.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,311.00000	1,260,000	16.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		59.00000	66,000	16.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,882.00000	1,825,000	18.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		30.00000	31,000	18.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,066.00000	1,021,000	16.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		114.00000	127,000	16.69	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		0.00000	1,059,000	16.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		0.00000	115,000	16.61	1,035,000.00	9,000	9,000.00

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	12.55	Call		0.00000	666,000	17.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		0.00000	322,000	17.77	966,000.00	3,000	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		0.00000	476,000	18.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		0.00000	520,000	18.43	1,560,000.00	3,000	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		0.00000	949,000	20.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		0.00000	293,000	20.22	2,637,000.00	9,000	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.04210	13.10070		20.02	0.00	0	2,683.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,449.00000	1,408,000	17.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		198.00000	216,000	17.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,413.00000	1,372,000	17.97	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		212.00000	230,000	17.97	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,486.00000	1,444,000	17.83	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		185.00000	202,000	17.83	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10480	0.10550		22.14	0.00	0	5,998.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,550.00000	2,480,000	36.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	36.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,550.00000	1,480,000	33.34	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		0.00000	0,000	33.34	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,550.00000	3,480,000	44.48	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	44.48	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10650	0.10710		21.84	0.00	0	440.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,731.00000	1,678,000	20.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		21.00000	28,000	20.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		898.00000	867,000	21.84	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	0.10	Put		188.00000	217,000	21.84	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,715.00000	2,655,000	24.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	5,000	24.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.88530	10.88620		15.03	1,121,185.90	103	20,923.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,087.00000	1,086,000	23.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		1.00000	1,000	23.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,037.00000	1,036,000	22.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		1.00000	1,000	22.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,137.00000	1,136,000	23.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		1.00000	1,000	23.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		888.00000	886,000	21.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		2.00000	1,000	21.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,336.00000	1,335,000	23.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,586.00000	1,585,000	24.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,486.00000	1,485,000	24.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		2.00000	2,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		866.00000	867,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		938.00000	936,000	22.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		2.00000	1,000	22.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		3.00000	3,000	19.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		717.00000	718,000	19.50	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	9.50	Call		1,386.00000	1,385,000	23.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.85	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		66.00000	61,000	15.03	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		180.00000	176,000	15.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		641.00000	638,000	18.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		5.00000	3,000	18.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		3.00000	3,000	19.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		767.00000	768,000	19.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		543.00000	540,000	17.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		7.00000	5,000	17.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		838.00000	837,000	20.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		2.00000	2,000	20.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,286.00000	1,285,000	23.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		24.00000	23,000	16.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		338.00000	338,000	16.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		739.00000	737,000	19.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		3.00000	2,000	19.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		789.00000	787,000	20.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		3.00000	2,000	20.36	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		6.00000	4,000	17.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		592.00000	589,000	17.91	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		83.00000	80,000	15.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		147.00000	145,000	15.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,015.00000	1,016,000	22.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	22.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Put		522.00000	524,000	17.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.40	Call		8.00000	9,000	17.94	0.00	0	11,400.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		403.00000	397,000	15.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		17.00000	12,000	15.97	0.00	0	5,700.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.04130	11.03850		18.38	27,570,126.10	2,497	17,976.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,020.00000	1,028,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		82.00000	87,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		979.00000	987,000	17.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		91.00000	96,000	17.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,062.00000	1,069,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		74.00000	78,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,001.00000	2,004,000	20.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		13.00000	13,000	20.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		898.00000	907,000	17.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		110.00000	116,000	17.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,285.00000	1,290,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		47.00000	49,000	18.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,050.00000	2,053,000	20.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		12.00000	12,000	20.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,193.00000	1,199,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		55.00000	58,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		646.00000	658,000	17.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		208.00000	217,000	17.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		557.00000	570,000	17.85	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	10.75	Put		269.00000	279,000	17.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		859.00000	868,000	17.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		121.00000	127,000	17.47	1,295,400.00	10,200	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		387.00000	401,000	18.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		449.00000	460,000	18.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		257.00000	270,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		719.00000	729,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		478.00000	491,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		340.00000	350,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		201.00000	212,000	20.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		913.00000	921,000	20.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		453.00000	467,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		365.00000	376,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,519.00000	1,523,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		31.00000	32,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		316.00000	329,000	19.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		578.00000	588,000	19.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		0.00000	543,000	17.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		0.00000	302,000	17.94	1,026,800.00	3,400	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		0.00000	403,000	18.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		0.00000	444,000	18.29	1,509,600.00	3,400	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		0.00000	803,000	19.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	244,000	19.88	2,488,800.00	10,200	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.18550	11.17940		19.47	0.00	0	13,719.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,026.00000	1,042,000	18.08	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	10.40	Put		247.00000	257,000	18.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		993.00000	1,009,000	18.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		264.00000	274,000	18.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,061.00000	1,075,000	18.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		232.00000	240,000	18.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.32130	11.31530		19.65	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,031.00000	1,071,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		441.00000	475,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,002.00000	1,041,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		462.00000	495,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,062.00000	1,101,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		422.00000	455,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			410.75700	412.27000			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			416.72400	418.25900			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			374.42600	375.71600			18,721,300.00	5	1,038.00
ALBI	On	03/05/2012	Index Future			379.86400	381.17400			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.26200	8.36020		16.81	0.00	0	9,642.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,710.00000	1,612,000	31.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	31.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,660.00000	1,562,000	31.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	31.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,760.00000	1,662,000	31.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	31.00	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	19/12/2011	Foreign Exchange Future	7.50	Call		861.00000	763,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		1.00000	1,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		1,060.00000	962,000	27.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.29070	8.38740		18.58	0.00	0	36,768.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,168.00000	1,075,000	19.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		31.00000	34,000	19.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,122.00000	1,029,000	19.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		35.00000	38,000	19.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,215.00000	1,121,000	19.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		28.00000	30,000	19.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		1,031.00000	939,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		44.00000	48,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,452.00000	1,357,000	20.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		15.00000	16,000	20.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		735.00000	652,000	18.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		98.00000	111,000	18.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		986.00000	895,000	18.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		49.00000	54,000	18.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,404.00000	1,309,000	20.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		17.00000	18,000	20.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,191.00000	2,094,000	23.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		4.00000	3,000	23.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		622.00000	545,000	18.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		135.00000	154,000	18.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32830	8.42460		18.86	0.00	0	6,533.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		932.00000	848,000	18.44	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		157.00000	170,000	18.44	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		895.00000	813,000	18.44	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		170.00000	185,000	18.44	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		969.00000	884,000	18.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		144.00000	156,000	18.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.36580	8.46290		19.30	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		688.00000	625,000	19.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		462.00000	496,000	19.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		664.00000	602,000	19.23	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		488.00000	523,000	19.23	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		713.00000	649,000	19.11	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		437.00000	470,000	19.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.34970	9.44890		17.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,517.00000	2,429,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		368.00000	379,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,476.00000	2,389,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		377.00000	389,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,558.00000	2,469,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		359.00000	369,000	17.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.95670	8.04250		12.60	0.00	0	160.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		793.00000	707,000	20.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		1.00000	0,000	20.79	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	7.30	Call		743.00000	657,000	20.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		1.00000	0,000	20.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		843.00000	757,000	21.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		1.00000	0,000	21.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		397.00000	312,000	15.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	15.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,243.00000	1,157,000	24.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	0,000	24.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		446.00000	360,000	16.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		4.00000	3,000	16.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,193.00000	1,107,000	24.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	0,000	24.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		644.00000	557,000	18.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		2.00000	0,000	18.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,143.00000	1,057,000	23.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	23.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		594.00000	508,000	17.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		2.00000	1,000	17.99	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.04760	8.13250		16.21	0.00	0	37.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		646.00000	580,000	15.81	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		64.00000	82,000	15.81	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		605.00000	542,000	15.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		73.00000	94,000	15.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		687.00000	619,000	15.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		55.00000	71,000	15.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.21470	0.22340			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.12640	0.14370			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.06400	0.06240			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.40000	0.40380			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.09810	0.08950			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.09440	0.07910			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.17420	0.18760			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.11540	0.12250			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.09730	0.10320			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.05130	0.04560			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.07630	0.06970			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.81290	8.80710		18.84	0.00	0	253.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		513.00000	517,000	20.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		6.00000	4,000	20.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		465.00000	468,000	19.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		8.00000	5,000	19.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		562.00000	566,000	20.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		5.00000	3,000	20.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		329.00000	331,000	19.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		22.00000	18,000	19.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		660.00000	665,000	22.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		3.00000	2,000	22.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		908.00000	913,000	25.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		1.00000	0,000	25.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		287.00000	288,000	19.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		30.00000	25,000	19.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		78.00000	77,000	19.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		171.00000	164,000	19.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		9.00000	8,000	24.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		602.00000	595,000	24.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		27.00000	26,000	22.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		370.00000	363,000	22.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		373.00000	375,000	19.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		16.00000	12,000	19.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		809.00000	814,000	24.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		2.00000	1,000	24.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,057.00000	1,063,000	25.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	0,000	25.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		116.00000	116,000	18.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		109.00000	103,000	18.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,157.00000	1,163,000	25.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	25.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		175.00000	175,000	18.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		68.00000	62,000	18.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		63.00000	63,000	20.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		206.00000	200,000	20.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		247.00000	248,000	19.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		40.00000	35,000	19.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		7.00000	7,000	24.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		650.00000	644,000	24.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		22.00000	21,000	22.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		415.00000	408,000	22.66	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				8.95000	8.94170		22.07	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		576.00000	583,000	20.79	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		234.00000	233,000	20.79	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		548.00000	555,000	20.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		256.00000	255,000	20.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		604.00000	611,000	20.61	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		212.00000	211,000	20.61	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				375.70800	376.93600			0.00	0	157.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.00	Call		79,360.00000	67,080,000		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		79,260.00000	66,980,000		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		79,460.00000	67,180,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			381.16600	382.41200			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		4,120.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	8,340,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		4,020.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	8,440,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		4,220.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	8,240,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			166.25500	166.25200			0.00	0	507.00
IGOV	On	03/05/2012	Index Future			168.67000	168.66700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			511.48800	447.19300			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.59000	5.58000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.56000	5.55000			0.00	0	101.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.53000	5.51000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.51000	5.49000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.50000	5.47000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.50000	5.45000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.50000	5.46000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.57000	5.52000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.73000	5.65000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.97000	5.90000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.25000	6.16000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.54000	6.45000			0.00	0	1,600.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future				6.27750	6.34950		19.46	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Call			128.00000	88,000	19.58	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.26	Put			43.00000	75,000	19.58	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Call			121.00000	83,000	19.67	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.27	Put			46.00000	80,000	19.67	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Call			135.00000	93,000	19.50	0.00	0	0.00
NZ\$ / ROn	19/12/2011	Foreign Exchange Future	6.25	Put			40.00000	70,000	19.50	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.33400	6.40430			15.49	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			271.00000	231,000	15.50	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			150.00000	181,000	15.50	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			265.00000	226,000	15.49	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			154.00000	186,000	15.49	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	19/03/2012	Foreign Exchange Future	6.27	Call		276.00000	237,000	15.51	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		145.00000	177,000	15.51	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.37720	6.44690		17.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		404.00000	362,000	17.55	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		257.00000	285,000	17.55	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		378.00000	337,000	17.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		281.00000	310,000	17.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		431.00000	388,000	17.54	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		234.00000	261,000	17.54	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			367.19000	368.78900			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000		0.00	0	0.00
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

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			6.83300	6.78200		4.15	3,158,268.75	25	12,560.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,921.00000	5,740,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2.00000	2,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,087.00000	5,906,000	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		5,754.00000	5,573,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2.00000	2,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		458.00000	392,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,287.00000	1,402,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,891.00000	3,056,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		69.00000	53,000	3.95	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,379.00000	1,252,000	4.16	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		431.00000	485,000	4.16	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,092.00000	2,239,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		181.00000	147,000	4.00	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,532.00000	1,660,000	4.04	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		344.00000	291,000	4.04	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		594.00000	516,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,065.00000	1,168,000	4.08	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,762.00000	1,619,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		287.00000	325,000	4.18	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.91800	6.86200		4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,670.00000	4,502,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		189.00000	206,000	4.79	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	03/05/2012	Bond Future	8.30	Call		4,810.00000	4,642,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		172.00000	189,000	4.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,528.00000	4,363,000	4.78	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		205.00000	225,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.99600	6.93700		4.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,947.00000	3,809,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		751.00000	793,000	4.96	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,062.00000	3,922,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		718.00000	759,000	4.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,834.00000	3,698,000	4.95	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		786.00000	830,000	4.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.09000	7.02700		4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,084.00000	1,993,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,160.00000	2,246,000	4.73	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,157.00000	2,064,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,092.00000	2,176,000	4.74	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,013.00000	1,924,000	4.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,230.00000	2,318,000	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			8.54300	8.48300		15.43	352,979,940.00	3,000	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,775.00000	5,337,000	15.60	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	02/02/2012	Bond Future	9.00	Put		1,075.00000	1,197,000	15.60	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,108.00000	5,660,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		968.00000	1,080,000	15.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,448.00000	5,021,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,190.00000	1,323,000	15.57	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,731.00000	8,193,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		565.00000	467,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,009.00000	18,564,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		17.00000	12,000	14.75	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,728.00000	6,129,000	14.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,075.00000	916,000	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		34,549.00000	33,989,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,324.00000	105,764,000	16.12	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	16.12	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.62700	8.56400		15.74	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,966.00000	6,582,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,058.00000	3,251,000	15.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,245.00000	6,854,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,901.00000	3,087,000	15.98	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,691.00000	6,315,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,222.00000	3,422,000	15.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.70700	8.64400		15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,251.00000	5,932,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,301.00000	5,548,000	15.44	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	02/08/2012	Bond Future	8.80	Call		6,488.00000	6,162,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,094.00000	5,334,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,019.00000	5,707,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,516.00000	5,770,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.79000	8.72500		15.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,979.00000	6,666,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,758.00000	7,018,000	15.37	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,203.00000	6,885,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,543.00000	6,797,000	15.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,758.00000	6,452,000	15.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,979.00000	7,246,000	15.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On		21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On		21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On		21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.96038	218.99236			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		992.00000	960,000		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		942.00000	910,000		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		1,042.00000	1,010,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future			245.59521	245.58400			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		8,584.00000	8,595,000		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		8,534.00000	8,545,000		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		8,634.00000	8,645,000		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			6.33100	6.27900		3.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,146.00000	5,006,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	0,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,272.00000	5,132,000	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		5,019.00000	4,879,000	3.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.37900	6.32100		3.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,584.00000	3,454,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		130.00000	143,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,691.00000	3,560,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		119.00000	131,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,479.00000	3,350,000	3.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		144.00000	158,000	3.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.41400	6.35300		3.96	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,022.00000	2,915,000	4.16	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	02/08/2012	Bond Future	7.50	Put		489.00000	519,000	4.16	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,108.00000	3,000,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		466.00000	495,000	4.17	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,936.00000	2,831,000	4.15	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		512.00000	544,000	4.15	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.45100	6.38500		4.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,772.00000	1,700,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,540.00000	1,601,000	4.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,827.00000	1,754,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,495.00000	1,555,000	4.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,717.00000	1,646,000	4.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,586.00000	1,648,000	4.04	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			184.30101	184.29198			368,602,020.00	2,000	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,292.00000	7,301,000		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		7,242.00000	7,251,000		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		7,342.00000	7,351,000		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			7.47800	7.41200		7.06	212,762,715.00	1,993	3,586.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.75	Call		5,992.00000	5,693,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		27.00000	33,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,202.00000	5,902,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		22.00000	27,000	7.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,782.00000	5,485,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		32.00000	40,000	7.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,539.00000	2,772,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		376.00000	304,000	6.79	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,715.00000	1,902,000	6.87	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		729.00000	612,000	6.87	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,022.00000	876,000	6.93	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,309.00000	1,468,000	6.93	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,788.00000	2,540,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		337.00000	394,000	7.12	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.56900	7.49900		7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,755.00000	5,487,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		389.00000	431,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,931.00000	5,661,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		358.00000	398,000	7.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,576.00000	5,311,000	7.91	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		418.00000	463,000	7.91	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.65600	7.58400		7.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,969.00000	4,745,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,172.00000	1,253,000	7.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,120.00000	4,893,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Put		1,121.00000	1,199,000	7.93	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,820.00000	4,599,000	7.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,226.00000	1,310,000	7.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.75400	7.67900		7.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,002.00000	2,839,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,715.00000	2,855,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,109.00000	2,944,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,621.00000	2,759,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,895.00000	2,736,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,810.00000	2,954,000	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			7.75900	7.69400		9.14	64,960,017.40	635	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,707.00000	6,373,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		54.00000	64,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,942.00000	6,606,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		45.00000	54,000	9.54	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,472.00000	6,139,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		63.00000	75,000	9.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,936.00000	3,186,000	8.82	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		542.00000	448,000	8.82	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,399.00000	2,159,000	9.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		789.00000	894,000	9.14	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		978.00000	837,000	8.92	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	7.50	Put		2,015.00000	2,219,000	8.92	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.85100	7.78200		9.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,613.00000	5,331,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		791.00000	862,000	9.69	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,805.00000	5,519,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		741.00000	809,000	9.72	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,423.00000	5,144,000	9.66	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		843.00000	917,000	9.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.94000	7.86900		9.23	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,807.00000	4,568,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,738.00000	1,850,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,971.00000	4,728,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,664.00000	1,772,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,645.00000	4,410,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,815.00000	1,931,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.03400	7.96000		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,629.00000	3,441,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,438.00000	3,603,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,754.00000	3,563,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,325.00000	3,487,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,506.00000	3,322,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,554.00000	3,723,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R:On	21/12/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.09400	6.04000		2.28	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,514.00000	3,415,000	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		3,602.00000	3,503,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.31	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,427.00000	3,328,000	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			6.13200	6.06900		2.51	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,341.00000	2,248,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		76.00000	84,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,411.00000	2,318,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		68.00000	76,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,270.00000	2,179,000	2.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		83.00000	93,000	2.62	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.14500	6.07700		2.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,933.00000	1,861,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		337.00000	358,000	2.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,985.00000	1,912,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		321.00000	342,000	2.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,880.00000	1,809,000	2.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		351.00000	373,000	2.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.14200	6.06500		2.76	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,030.00000	986,000	2.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	6.00	Put		1,105.00000	1,149,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,060.00000	1,014,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,077.00000	1,119,000	2.71	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		1,000.00000	956,000	2.70	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,132.00000	1,176,000	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			8.02500	7.95900		9.27	882,876,344.00	9,200	47,394.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,744.00000	5,390,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		80.00000	98,000	9.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,993.00000	5,636,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		68.00000	83,000	9.65	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,497.00000	5,145,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		96.00000	116,000	9.61	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,784.00000	4,097,000	8.83	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		263.00000	204,000	8.83	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,426.00000	2,680,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		659.00000	541,000	8.98	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,084.00000	918,000	9.08	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,703.00000	1,909,000	9.08	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,375.00000	3,069,000	9.39	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		378.00000	444,000	9.39	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.11800	8.05000		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,981.00000	4,707,000	11.14	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,232.00000	1,331,000	11.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.80	Call		5,170.00000	4,892,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,161.00000	1,255,000	11.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,794.00000	4,525,000	11.11	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,307.00000	1,410,000	11.11	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.21000	8.14000		10.74	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,196.00000	4,945,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,013.00000	2,134,000	11.13	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,369.00000	5,114,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,931.00000	2,048,000	11.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,024.00000	4,778,000	11.09	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,097.00000	2,223,000	11.09	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.30200	8.22900		10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,923.00000	3,722,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,814.00000	3,990,000	10.54	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,056.00000	3,852,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,690.00000	3,862,000	10.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,792.00000	3,595,000	10.52	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,942.00000	4,122,000	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			8.04900	7.98900		9.59	0.00	0	14,264.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,968.00000	5,619,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Put		75.00000	90,000	10.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,234.00000	5,883,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		63.00000	75,000	10.03	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,702.00000	5,357,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		89.00000	108,000	9.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,653.00000	3,953,000	9.15	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		302.00000	239,000	9.15	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,451.00000	2,698,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		673.00000	557,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,136.00000	970,000	9.40	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,679.00000	1,877,000	9.40	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,662.00000	3,356,000	9.76	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		331.00000	389,000	9.76	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.13200	8.06900		12.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,256.00000	5,959,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		938.00000	1,014,000	12.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,471.00000	6,170,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		879.00000	950,000	12.53	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,043.00000	5,750,000	12.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,001.00000	1,080,000	12.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.21200	8.14800		11.89	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,612.00000	5,363,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,210.00000	2,331,000	12.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,798.00000	5,545,000	12.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,121.00000	2,237,000	12.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.70	Call		5,428.00000	5,182,000	12.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,303.00000	2,426,000	12.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.29600	8.23000		11.82	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,121.00000	3,922,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,008.00000	4,181,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,267.00000	4,064,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,873.00000	4,042,000	11.72	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,979.00000	3,784,000	11.68	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,148.00000	4,325,000	11.68	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.90100	8.84100		20.63	91,196,083.88	1,199	2,931.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,111.00000	2,818,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,880.00000	2,055,000	20.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,335.00000	3,031,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,724.00000	1,888,000	20.68	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,895.00000	2,612,000	20.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,048.00000	2,233,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97300	8.91100		21.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,263.00000	3,990,000	20.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,579.00000	3,784,000	20.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Call		4,464.00000	4,183,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,400.00000	3,597,000	20.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,066.00000	3,801,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,765.00000	3,978,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04100	8.97900		20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,082.00000	5,793,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,056.00000	4,239,000	20.85	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,295.00000	6,001,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,905.00000	4,083,000	20.92	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,880.00000	5,597,000	20.81	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,221.00000	4,410,000	20.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.11200	9.04800		20.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,556.00000	5,297,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,920.00000	6,141,000	20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,739.00000	5,475,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,724.00000	5,940,000	20.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,376.00000	5,122,000	20.52	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,122.00000	6,348,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future			138.15391	138.14724			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		7,147.00000	7,154,000		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		7,097.00000	7,104,000		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		7,197.00000	7,204,000		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			115.66164	115.66023			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		5,160.00000	5,162,000		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		5,110.00000	5,112,000		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		5,210.00000	5,212,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			112.14243	112.13725			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,637.00000	3,642,000		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		3,587.00000	3,592,000		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		3,687.00000	3,692,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.90800	8.85300		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,116.00000	2,844,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,959.00000	2,123,000	18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,343.00000	3,060,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,798.00000	1,951,000	18.70	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,897.00000	2,636,000	18.62	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,131.00000	2,306,000	18.62	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.98500	8.92800		19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,336.00000	5,050,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,869.00000	3,028,000	19.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,562.00000	5,270,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,722.00000	2,875,000	19.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,115.00000	4,836,000	19.00	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,024.00000	3,190,000	19.00	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.05900	9.00200		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,104.00000	5,838,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,221.00000	4,394,000	18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,321.00000	6,050,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,066.00000	4,234,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,899.00000	5,639,000	18.82	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,391.00000	4,569,000	18.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.13800	9.07900		18.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,552.00000	5,314,000	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.00	Put		6,157.00000	6,366,000	18.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,736.00000	5,493,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,957.00000	6,162,000	18.62	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,371.00000	5,137,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,362.00000	6,575,000	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			16,180.07000	16,221.08000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.27910	1.28340		21.97	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,834.00000	1,791,000	30.91	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		0.00000	0,000	30.91	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,337.00000	1,294,000	29.04	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		3.00000	3,000	29.04	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,334.00000	2,291,000	32.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	32.78	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.29530	1.29950		23.24	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,187.00000	1,169,000	21.79	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		192.00000	216,000	21.79	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		857.00000	848,000	22.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		362.00000	395,000	22.27	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,582.00000	1,554,000	21.31	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		87.00000	101,000	21.31	0.00	0	0.00
Total for Derivatives :									2,252,160,263.33	97,933	1,422,853.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	24,996,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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			100,000,000,000.00	1,000,000	500,000.00
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
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	250,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	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
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			1,048,000,000.00	10,480,000	2,620,000.00
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
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	700,000.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	200,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	650,000.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	7,003,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,644,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	2,784,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	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
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	164,432,000.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	12,232,000.00
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	14,077,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	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
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311EOn	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
BG22A1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A2On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A3On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22B1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22C1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22D1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22Y1On	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
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	10,569,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BLG1A	On	21/11/2015	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
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	3,946,000.00
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			0.00	0	13,263,000.00
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	100,000,000.00
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			0.00	0	39,046,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000		800,000,000,000.00		8,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	3,751,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	1,631,000.00
COJ07	On	23/03/2021	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
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	2,300,000.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	26,359,000.00
DV22	On	07/02/2020			100.00000	100.00000			0.00	0	79,875,000.00
DV23	On	27/02/2023			100.00000	100.00000			0.00	0	153,773,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	300,000.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	16,061,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	56,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			27,750,000,000.00	3,000,000	251,732,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			45,000,000,000.00	4,500,000	124,055,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			133,450,000,000.00	17,000,000	69,102,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			45,000,000,000.00	6,000,000	243,239,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	7,868,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	11,400,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	2,250,000.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	6,000,000	3,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,569,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		4,202,000,000,000.00		42,020,000	41,910,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		40,000,000,000,000.00		400,000,000	261,754,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	28,975,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	100,000.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000		600,000,000,000.00		6,000,000	6,000,000.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			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
IND214 On	03/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND215 On	10/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND216 On	17/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND217 On	24/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND218 On	02/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND219 On	08/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND220 On	15/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND221 On	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND222 On	29/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND223 On	05/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING100 On	19/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING101 On	21/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING114 On	31/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING115 On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING116 On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING123 On	10/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000		10,900,000,000,000.00		109,000,000	109,000,000.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	29,470,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	1,350,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		150,000,000,000.00		1,500,000	700,000.00
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
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		500,000,000,000.00		5,000,000	5,000,000.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	85,100,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	17,072,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	1,706,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,839,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		2,600,000,000,000.00		26,000,000	13,200,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	9,782,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	1,100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,046,000.00
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
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,907,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	200,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	12,565,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	2,419,000.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00
NRA01:On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	30,512,000.00
NRA01:On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	128,000,000.00
NRA01:On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
NRA01:On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	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			0.00	0	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
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			2,500,000,000.00	25,000,000	62,025,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PNP04	On	16/03/2012			100.00000	100.00000				0.00	0	0.00
PR2A1f	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2A2f	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2A3f	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2A4f	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000				0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000				0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000				0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2D1f	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
PR2D1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.77000	6.72000		125,397,183,791,340.00		18,522,479,142	12,919,790,142.00
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			8.49000	8.43000		44,183,827,800,000.00		5,204,220,000	8,498,757,000.00
R187P	On	21/12/2026	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
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.15468	217.15329		7,252,966,312,000.00		33,400,000	778,203,740.00
R197	On	07/12/2023	Spot Bond			2.28000	2.28000		145,181,280,000.00		63,676,000	321,137,000.00
R201	On	21/12/2014	Spot Bond			6.29000	6.24000		3,396,600,000,000.00		540,000,000	2,314,959,000.00
R202	On	07/12/2033	Spot Bond			2.37000	2.37000		2,678,455,500,000.00		1,130,150,000	1,590,825,000.00
R203	On	15/09/2017	Spot Bond			7.41500	7.35000		37,355,168,360,000.00		5,037,784,000	5,820,350,000.00
R204	On	21/12/2018	Spot Bond			7.70000	7.63500		12,360,377,367,800.00		1,605,243,814	4,489,949,814.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.05500	6.00500		15,691,619,692,000.00		2,591,514,400	5,124,925,000.00
R207	On	15/01/2020	Spot Bond			7.96500	7.90000		39,441,163,464,000.00		4,951,809,600	9,276,005,000.00
R208	On	31/03/2021	Spot Bond			7.99500	7.93500		15,519,846,030,000.00		1,941,194,000	9,022,593,012.00
R209	On	31/03/2036	Spot Bond			8.85500	8.79500		21,283,390,975,000.00		2,403,545,000	9,301,123,000.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000		988,848,000,000.00		412,020,000	652,849,000.00
R211	On	31/01/2017	Spot Bond			1.05000	1.05000		29,190,000,000.00		27,800,000	616,400,000.00
R212	On	31/01/2022	Spot Bond			2.28000	2.28000		1,113,552,000,000.00		488,400,000	689,000,000.00
R213	On	28/02/2031	Spot Bond			8.85500	8.80000		2,770,109,650,000.00		312,830,000	1,144,750,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,602,425,000,000.00	1,323,450,000	3,598,300,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	19,113,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	3,889,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	28,415,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,290,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	9,792,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	1,340,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	12,200,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875	On	22/02/2012			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			0.00	0	17,113,000.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS87	On	12/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		30,000,000,000,000.00		300,000,000	300,000,000.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000		840,000,000,000.00		8,400,000	2,100,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	1,005,500,000.00
TN20	On	17/09/2020			100.00000	100.00000			420,000,000,000.00	4,200,000	276,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	125,900,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	297,034,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			50,000,000,000.00	500,000	23,700,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
UTR02	On	21/11/2012	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
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			400,000,000.00	4,000,000	66,061,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	129,120,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	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				0.00	0	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
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							436,071,105,222,140.00	47,596,115,956	83,484,879,708.00
Grand Total:							436,073,357,382,403.00	17,596,213,889	83,486,302,561.00