



Daily MTM Report

Daily summary for: 26/10/2011

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			8.06990	7.98940		24.06	63,502,043.10	7,869	299,444.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		685.00000	753,000	20.11	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		46.00000	33,000	20.11	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		645.00000	710,000	20.30	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		56.00000	40,000	20.30	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		727.00000	796,000	19.93	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		38.00000	26,000	19.93	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		6.00000	4,000	22.39	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,245.00000	1,324,000	22.39	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		308.00000	258,000	23.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		297.00000	328,000	23.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		13.00000	10,000	21.07	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,002.00000	1,080,000	21.07	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		30.00000	21,000	19.74	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		769.00000	841,000	19.74	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,840.00000	1,921,000	26.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	26.19	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		80.00000	60,000	20.67	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		569.00000	630,000	20.67	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,541.00000	1,622,000	23.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	23.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,591.00000	1,671,000	24.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	1,000	24.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,741.00000	1,821,000	25.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		2.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		278.00000	308,000	24.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		339.00000	288,000	24.06	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,040.00000	2,120,000	27.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		606.00000	669,000	20.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		67.00000	49,000	20.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,294.00000	1,374,000	22.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		5.00000	4,000	22.66	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,196.00000	1,275,000	22.13	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		7.00000	5,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		338.00000	375,000	23.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		249.00000	205,000	23.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		439.00000	487,000	21.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		150.00000	117,000	21.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,147.00000	1,226,000	21.86	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		8.00000	6,000	21.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,691.00000	1,771,000	25.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	1,000	25.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,641.00000	1,721,000	24.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	1,000	24.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,990.00000	2,070,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		385.00000	427,000	22.29	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		196.00000	157,000	22.29	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		499.00000	554,000	21.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		110.00000	84,000	21.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,393.00000	1,473,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		4.00000	3,000	23.19	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,140.00000	2,220,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		361.00000	400,000	22.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		222.00000	180,000	22.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		24.00000	18,000	20.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		813.00000	888,000	20.00	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,442.00000	1,522,000	23.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		3.00000	2,000	23.46	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		191.00000	210,000	26.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		552.00000	490,000	26.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		230.00000	254,000	25.19	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		441.00000	384,000	25.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,890.00000	1,971,000	26.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		860.00000	935,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		21.00000	15,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,099.00000	1,177,000	21.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		10.00000	7,000	21.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		907.00000	983,000	20.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		18.00000	13,000	20.53	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,343.00000	1,423,000	22.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	22.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,790.00000	1,871,000	25.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	25.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		203.00000	224,000	25.95	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		514.00000	454,000	25.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,492.00000	1,572,000	23.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		3.00000	2,000	23.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,050.00000	1,128,000	21.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		11.00000	8,000	21.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		468.00000	519,000	21.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		129.00000	99,000	21.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		180.00000	198,000	26.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		591.00000	528,000	26.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		216.00000	238,000	25.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		477.00000	418,000	25.57	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		411.00000	456,000	21.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		172.00000	136,000	21.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		954.00000	1,031,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		15.00000	11,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		261.00000	288,000	24.44	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		372.00000	318,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,940.00000	2,020,000	26.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		316.00000	351,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		277.00000	231,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		533.00000	591,000	20.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		94.00000	71,000	20.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		245.00000	270,000	24.82	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		406.00000	350,000	24.82	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		121.00000	132,000	29.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		882.00000	812,000	29.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		926.00000	855,000	29.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		115.00000	125,000	29.74	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		13.00000	14,000	40.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,974.00000	2,894,000	40.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,914.00000	3,833,000	40.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		3.00000	3,000	40.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		796.00000	727,000	28.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		135.00000	147,000	28.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.16840	8.08700		24.28	10,055,300.40	1,231	40,461.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,125.00000	1,197,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		74.00000	65,000	20.95	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	7.09	Call		1,083.00000	1,154,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		82.00000	72,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,168.00000	1,241,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		67.00000	59,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,156.00000	1,228,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		69.00000	60,000	20.99	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,030.00000	1,100,000	20.84	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		93.00000	82,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		950.00000	1,017,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		113.00000	99,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,332.00000	1,407,000	21.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		45.00000	39,000	21.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		990.00000	1,058,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		103.00000	90,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,377.00000	1,453,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		40.00000	35,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		746.00000	801,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		209.00000	183,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		546.00000	586,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		409.00000	368,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		842.00000	901,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		155.00000	133,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		422.00000	454,000	24.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		635.00000	586,000	24.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,422.00000	1,499,000	21.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		35.00000	31,000	21.29	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		407.00000	438,000	25.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		670.00000	620,000	25.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,287.00000	1,362,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		50.00000	44,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		527.00000	565,000	23.44	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		440.00000	397,000	23.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,072.00000	1,142,000	20.89	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		85.00000	74,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,468.00000	1,546,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		31.00000	28,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		809.00000	867,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		172.00000	149,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		455.00000	488,000	24.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		568.00000	520,000	24.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		588.00000	631,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		351.00000	313,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,114.00000	1,185,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		77.00000	67,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,515.00000	1,592,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		28.00000	24,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		611.00000	656,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		324.00000	288,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		508.00000	545,000	23.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		471.00000	427,000	23.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		567.00000	608,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		380.00000	340,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		472.00000	507,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		535.00000	489,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		876.00000	937,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		139.00000	119,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		911.00000	977,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		124.00000	109,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,243.00000	1,317,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		56.00000	49,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		659.00000	709,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		272.00000	241,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		490.00000	525,000	24.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		503.00000	457,000	24.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		777.00000	833,000	21.17	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		190.00000	165,000	21.17	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,705.00000	1,784,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		18.00000	16,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,948.00000	2,028,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		11.00000	10,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		716.00000	769,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		229.00000	201,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		438.00000	471,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		601.00000	553,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,899.00000	1,979,000	22.65	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	6.20	Put		12.00000	11,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,199.00000	1,272,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		62.00000	54,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		635.00000	681,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		298.00000	263,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		393.00000	422,000	25.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		706.00000	654,000	25.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,657.00000	1,735,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		20.00000	17,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		687.00000	739,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		250.00000	221,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,562.00000	1,640,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		25.00000	22,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,609.00000	1,687,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		22.00000	19,000	21.48	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,753.00000	1,832,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		16.00000	14,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,997.00000	2,077,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		10.00000	9,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		379.00000	407,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		742.00000	689,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		366.00000	393,000	25.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		779.00000	725,000	25.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		299.00000	320,000	27.35	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,012.00000	952,000	27.35	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			8.26200	8.17900		24.28	0.00	0	22,037.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,102.00000	1,172,000	20.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		173.00000	160,000	20.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,066.00000	1,134,000	20.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		187.00000	172,000	20.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,140.00000	1,210,000	20.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		161.00000	148,000	20.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.35440	8.26980		24.40	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,281.00000	1,347,000	20.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		211.00000	193,000	20.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,246.00000	1,312,000	20.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		226.00000	208,000	20.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,317.00000	1,384,000	20.51	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		197.00000	180,000	20.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		242.00000	223,000	20.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,212.00000	1,277,000	20.71	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,356.00000	1,301,000	26.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		526.00000	555,000	26.72	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		893.00000	941,000	22.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		523.00000	487,000	22.55	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		650.00000	687,000	25.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		980.00000	933,000	25.18	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,435.00000	1,379,000	27.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		505.00000	533,000	27.03	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.45570	8.35210		24.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,124.00000	1,187,000	21.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		472.00000	431,000	21.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,101.00000	1,163,000	22.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		499.00000	457,000	22.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,147.00000	1,211,000	21.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		445.00000	405,000	21.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		645.00000	599,000	23.11	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		997.00000	1,055,000	23.11	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,402.00000	1,337,000	26.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		654.00000	693,000	26.40	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.57480	8.43360		24.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,156.00000	1,235,000	22.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		672.00000	610,000	22.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,137.00000	1,216,000	23.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		703.00000	641,000	23.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,175.00000	1,256,000	22.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		641.00000	581,000	22.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,447.00000	1,365,000	26.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		781.00000	840,000	26.11	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,099.00000	1,178,000	23.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		765.00000	703,000	23.52	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.63020	9.15570		26.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,888.00000	2,190,000	24.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,232.00000	1,060,000	24.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,870.00000	2,173,000	24.76	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	8.55	Put		1,264.00000	1,093,000	24.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,906.00000	2,207,000	24.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,200.00000	1,027,000	24.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		912.00000	751,000	23.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,068.00000	2,381,000	23.03	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.33400	10.25290		27.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,593.00000	2,642,000	25.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,540.00000	1,508,000	25.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,576.00000	2,625,000	25.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,573.00000	1,541,000	25.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,610.00000	2,659,000	25.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,507.00000	1,475,000	25.77	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.06990	7.98940		24.06	0.00	0	423.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			100,217.00000	107,961,000	21.07	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,277.00000	971,000	21.07	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			95,432.00000	103,123,000	20.80	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,492.00000	1,133,000	20.80	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			105,030.00000	112,822,000	21.33	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,090.00000	832,000	21.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.16840	8.08700		24.28	1,347,786.00	165	177.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			74,577.00000	80,063,000	21.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			20,877.00000	18,223,000	21.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			71,596.00000	76,915,000	21.51	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			22,896.00000	20,075,000	21.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		77,664.00000	83,317,000	21.17		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		18,964.00000	16,477,000	21.17		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.83010	12.75670			21.50	1,283,010.00	100	16,107.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,152.00000	1,216,000	18.62		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		45.00000	36,000	18.62		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,109.00000	1,171,000	18.64		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		52.00000	41,000	18.64		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,196.00000	1,262,000	18.61		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		39.00000	32,000	18.61		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		720.00000	760,000	18.77		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		163.00000	130,000	18.77		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,480.00000	1,550,000	20.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		23.00000	20,000	20.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		942.00000	998,000	18.69		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		85.00000	68,000	18.69		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,066.00000	1,127,000	18.65		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		59.00000	47,000	18.65		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,266.00000	2,338,000	25.03		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		9.00000	8,000	25.03		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		2,068.00000	2,140,000	23.81		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		11.00000	10,000	23.81		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.97360	12.89900			22.46	0.00	0	6,848.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,587.00000	1,642,000	19.38		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		138.00000	118,000	19.38		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	Call		1,545.00000	1,599,000	19.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		146.00000	125,000	19.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,630.00000	1,686,000	19.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		131.00000	112,000	19.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,502.00000	1,556,000	19.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		153.00000	132,000	19.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,248.00000	1,290,000	19.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		249.00000	216,000	19.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,983.00000	2,046,000	20.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		84.00000	72,000	20.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,316.00000	1,360,000	19.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		217.00000	186,000	19.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,003.00000	1,039,000	20.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		404.00000	365,000	20.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,673.00000	1,730,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		124.00000	106,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,074.00000	2,138,000	20.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		75.00000	64,000	20.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,387.00000	1,433,000	19.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		188.00000	159,000	19.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,893.00000	1,955,000	20.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		94.00000	81,000	20.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.11030	13.03220		22.16	39,330.90	3	2,852.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,507.00000	1,550,000	19.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		325.00000	290,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,475.00000	1,518,000	19.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		343.00000	308,000	19.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,539.00000	1,583,000	18.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		307.00000	273,000	18.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10630	0.10540		24.50	0.00	0	5,530.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,542.00000	2,632,000	28.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	28.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,555.00000	1,640,000	23.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		15.00000	10,000	23.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,540.00000	3,630,000	32.86	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	32.86	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10780	0.10690		23.84	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,762.00000	1,844,000	22.17	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		72.00000	64,000	22.17	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,024.00000	1,088,000	23.84	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		334.00000	308,000	23.84	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,699.00000	2,787,000	22.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		9.00000	7,000	22.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.14350	11.10660		20.73	646,323.00	58	28,996.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,322.00000	1,358,000	19.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		15.00000	15,000	19.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,273.00000	1,309,000	19.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		16.00000	16,000	19.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,370.00000	1,407,000	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		13.00000	14,000	19.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,128.00000	1,164,000	18.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		21.00000	21,000	18.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,566.00000	1,603,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		9.00000	10,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,813.00000	1,850,000	22.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		6.00000	7,000	22.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,714.00000	1,751,000	22.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		7.00000	8,000	22.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		177.00000	181,000	23.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		820.00000	788,000	23.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,176.00000	1,212,000	18.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		19.00000	19,000	18.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		207.00000	212,000	22.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		700.00000	669,000	22.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,616.00000	1,652,000	21.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		9.00000	9,000	21.43	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		402.00000	419,000	20.18	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		295.00000	276,000	20.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		905.00000	937,000	18.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		48.00000	44,000	18.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		196.00000	201,000	23.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		739.00000	708,000	23.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		821.00000	852,000	18.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		64.00000	59,000	18.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,082.00000	1,116,000	18.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		25.00000	23,000	18.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,517.00000	1,554,000	20.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		10.00000	11,000	20.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		320.00000	332,000	20.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		413.00000	389,000	20.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		992.00000	1,025,000	18.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		35.00000	32,000	18.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,037.00000	1,071,000	18.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		30.00000	28,000	18.21	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		56.00000	51,000	18.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		863.00000	894,000	18.41	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		427.00000	444,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		270.00000	251,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		945.00000	912,000	24.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		152.00000	155,000	24.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.27830	11.23990		21.02	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,271.00000	1,302,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		131.00000	124,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,230.00000	1,261,000	18.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		140.00000	133,000	18.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,312.00000	1,344,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		122.00000	116,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,216.00000	2,253,000	20.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		26.00000	25,000	20.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,155.00000	1,184,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		165.00000	156,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,526.00000	1,560,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		86.00000	82,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,264.00000	2,301,000	20.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		24.00000	23,000	20.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,439.00000	1,472,000	19.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		99.00000	94,000	19.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		913.00000	937,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		273.00000	259,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		824.00000	845,000	19.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		334.00000	317,000	19.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,118.00000	1,147,000	19.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		178.00000	169,000	19.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		656.00000	672,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		516.00000	494,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		508.00000	519,000	21.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		768.00000	741,000	21.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		747.00000	766,000	19.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		407.00000	388,000	19.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		436.00000	444,000	22.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		946.00000	916,000	22.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		723.00000	741,000	20.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		433.00000	413,000	20.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,749.00000	1,784,000	19.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		59.00000	56,000	19.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		577.00000	590,000	21.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		637.00000	612,000	21.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.40890	11.36770		21.19	34,226.70	3	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,262.00000	1,290,000	19.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		294.00000	281,000	19.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,229.00000	1,257,000	19.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		311.00000	298,000	19.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,294.00000	1,323,000	19.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		276.00000	264,000	19.06	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.53830	11.49420		21.48	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,279.00000	1,269,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		510.00000	456,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,248.00000	1,238,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		529.00000	475,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,309.00000	1,300,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		490.00000	437,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			405.04400	405.06600			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			410.85200	410.87400			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.10300	370.35800			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			375.41000	375.66800			0.00	0	566.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.28670	8.29230		19.56	828,670.00	100	12,363.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,645.00000	1,641,000	27.00	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	6.65	Put		3.00000	4,000	27.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,595.00000	1,592,000	27.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		3.00000	5,000	27.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,695.00000	1,692,000	28.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	5,000	28.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		821.00000	814,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		29.00000	27,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		1,008.00000	1,006,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		16.00000	19,000	22.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.30660	8.30860		19.35	12,451,593.40	1,499	22,698.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,119.00000	1,125,000	19.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		60.00000	68,000	19.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,076.00000	1,081,000	19.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		67.00000	74,000	19.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,163.00000	1,169,000	20.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		54.00000	62,000	20.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		992.00000	995,000	19.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		83.00000	88,000	19.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,389.00000	1,396,000	20.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		30.00000	39,000	20.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		721.00000	726,000	19.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		162.00000	169,000	19.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		951.00000	953,000	19.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		92.00000	96,000	19.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,343.00000	1,350,000	20.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		34.00000	43,000	20.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,116.00000	2,119,000	24.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	12,000	24.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		618.00000	624,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		209.00000	217,000	19.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32980	8.32900		19.19	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		886.00000	895,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		207.00000	215,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		851.00000	861,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		222.00000	231,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		921.00000	929,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		192.00000	199,000	18.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.22050	9.25410		17.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,195.00000	2,319,000	16.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		241.00000	399,000	16.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,151.00000	2,279,000	16.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		247.00000	409,000	16.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,238.00000	2,360,000	16.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		234.00000	390,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.94740	7.85270		18.04	0.00	0	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		629.00000	714,000	16.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		26.00000	17,000	16.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		585.00000	669,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		32.00000	22,000	16.71	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	7.20	Call		673.00000	760,000	16.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		20.00000	13,000	16.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		326.00000	387,000	17.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		123.00000	90,000	17.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,057.00000	1,151,000	19.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		4.00000	4,000	19.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		357.00000	422,000	16.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		104.00000	75,000	16.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,008.00000	1,102,000	19.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		5.00000	5,000	19.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		502.00000	581,000	16.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		49.00000	34,000	16.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		959.00000	1,052,000	18.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		6.00000	5,000	18.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		462.00000	539,000	16.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		59.00000	42,000	16.78	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.03010	7.93480		17.98	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		556.00000	625,000	16.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		171.00000	145,000	16.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		526.00000	591,000	16.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		191.00000	161,000	16.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		589.00000	661,000	16.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		154.00000	131,000	16.92	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08560	0.07610			0.00	0	12,659.00

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			0.09310	0.08750			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.18200	0.19400			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.41230	0.38880			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.13360	0.15600			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.20760	0.21870			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.13570	9.08150		24.32	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		828.00000	875,000	20.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		47.00000	39,000	20.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		787.00000	832,000	20.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		56.00000	46,000	20.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		871.00000	918,000	20.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		40.00000	32,000	20.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		669.00000	711,000	21.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		88.00000	75,000	21.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		961.00000	1,012,000	21.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		30.00000	26,000	21.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,198.00000	1,251,000	22.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		17.00000	15,000	22.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		632.00000	673,000	21.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		101.00000	87,000	21.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		422.00000	449,000	22.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		241.00000	213,000	22.95	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	9.40	Call		238.00000	251,000	25.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		557.00000	515,000	25.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		315.00000	334,000	24.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		384.00000	348,000	24.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		707.00000	750,000	21.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		76.00000	64,000	21.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,102.00000	1,155,000	22.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		21.00000	19,000	22.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,344.00000	1,397,000	23.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		13.00000	11,000	23.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		474.00000	505,000	22.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		193.00000	169,000	22.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,441.00000	1,495,000	24.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		10.00000	9,000	24.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		531.00000	566,000	21.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		150.00000	130,000	21.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		398.00000	423,000	23.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		267.00000	237,000	23.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		597.00000	636,000	21.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		116.00000	100,000	21.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		225.00000	237,000	26.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		594.00000	551,000	26.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		297.00000	315,000	24.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		416.00000	379,000	24.63	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.26950	9.21370		24.15	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	19/03/2012	Foreign Exchange Future		8.60	Call		858.00000	895,000	21.77	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		244.00000	226,000	21.77	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		828.00000	863,000	21.88	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		264.00000	244,000	21.88	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		890.00000	927,000	21.67	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		226.00000	208,000	21.67	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			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	03/11/2011	GOVI				371.31600	371.55300			0.00	0	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		145,530.00000	143,160,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Call		145,430.00000	143,060,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Call		145,630.00000	143,260,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI				376.64000	376.88100			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		78,810.00000	76,400,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.01	Call		78,710.00000	76,300,000		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		78,910.00000	76,500,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			158.78100	159.45500			0.00	0	90.00
IGOV	On	02/02/2012	Index Future			161.05700	161.74100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			438.80700	438.80700			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.52000	5.51000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.48000	5.48000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.42000	5.43000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.38000	5.38000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.34000	5.35000			0.00	0	1,340.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.31000	5.33000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.32000	5.34000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.41000	5.43000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.58000	5.60000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.80000	5.82000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.06000	6.09000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.35000	6.39000			0.00	0	0.00
JN02	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 03/11/2011	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
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			363.27300	363.61800			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.48100	368.83200			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.65600	6.65800		4.00	553,306,114.00	4,430	14,513.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,891.00000	5,899,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,070.00000	6,078,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,711.00000	5,719,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		563.00000	542,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		150.00000	137,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		17.00000	13,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,314.00000	1,317,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,678.00000	1,684,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		5.00000	4,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,346.00000	3,353,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		0.00000	0,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.73200	6.73400		4.25	0.00	0	3,182.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,114.00000	6,121,000	4.66	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	8.50	Put		24.00000	24,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,278.00000	6,284,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		21.00000	20,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,951.00000	5,957,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		28.00000	27,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		831.00000	828,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,489.00000	1,479,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,909.00000	2,900,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		258.00000	256,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,791.00000	1,791,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		672.00000	665,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.78800	6.79100		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,906.00000	4,913,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		190.00000	187,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,049.00000	5,056,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		176.00000	173,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,764.00000	4,771,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		206.00000	203,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.83500	6.83700		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,103.00000	4,105,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		600.00000	596,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,221.00000	4,223,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		571.00000	567,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,986.00000	3,988,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		631.00000	627,000	4.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.34200	8.32900		12.00	0.00	0	21,130.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,216.00000	6,090,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3.00000	2,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,659.00000	6,533,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2.00000	1,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,772.00000	5,645,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5.00000	3,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		43.00000	36,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,998.00000	3,866,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,446.00000	2,520,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		211.00000	160,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		833.00000	839,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,035.00000	916,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,334.00000	2,196,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		234.00000	221,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,099.00000	6,974,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		0.00000	1,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,266.00000	5,386,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		10.00000	5,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		89.00000	61,000	12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.00	Put		3,319.00000	3,416,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		436.00000	356,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,688.00000	1,733,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.42000	8.40700		13.00	0.00	0	11,520.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,672.00000	6,567,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,257.00000	1,275,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,005.00000	6,897,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,150.00000	1,165,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,346.00000	6,242,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,373.00000	1,392,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,475.00000	7,559,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,024.00000	985,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,342.00000	17,461,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		65.00000	61,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,619.00000	5,687,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,681.00000	1,627,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,264.00000	35,141,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,039.00000	106,916,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.49200	8.47900		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,372.00000	7,279,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,679.00000	2,707,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,662.00000	7,568,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,534.00000	2,560,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Call		7,086.00000	6,995,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,832.00000	2,861,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.56200	8.54800		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,468.00000	6,386,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,648.00000	4,694,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,718.00000	6,633,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,454.00000	4,497,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,225.00000	6,143,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,852.00000	4,897,000	13.48	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	03/11/2011	Bond Future			214.97023	214.92179			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,922.00000	2,970,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,872.00000	2,920,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,972.00000	3,020,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			238.92576	239.98654			0.00	0	183.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Call		1,487.00000	426,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		1,437.00000	376,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		1,537.00000	476,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	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	03/11/2011	Bond Future			6.24800	6.25500		2.50	0.00	0	2,300.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,938.00000	4,959,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,075.00000	5,096,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,801.00000	4,821,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.29200	6.29800		2.75	0.00	0	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,095.00000	5,111,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,221.00000	5,237,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,968.00000	4,984,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.31200	6.31900		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,534.00000	3,549,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		75.00000	73,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Call		3,644.00000	3,659,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		67.00000	65,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,423.00000	3,438,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		83.00000	80,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.31700	6.32500		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,800.00000	2,814,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		204.00000	200,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,893.00000	2,908,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		189.00000	186,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,707.00000	2,721,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		220.00000	216,000	2.75	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	03/11/2011	Bond Future			173.03621	174.36690			0.00	0	34,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		173,867.00000	172,536,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		173,817.00000	172,486,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		173,917.00000	172,586,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			172.85413	174.20368			27,656,660.80	160	160.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		2,796.00000	4,146,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	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
R202	On	02/02/2012	Bond Future	177.05	Put		2,846.00000	4,196,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		2,746.00000	4,096,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.42800	7.43000		6.50	0.00	0	937.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,971.00000	4,981,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,196.00000	5,206,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,745.00000	4,755,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.52000	7.52300		7.00	0.00	0	1,651.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,619.00000	5,628,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		166.00000	161,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,816.00000	5,826,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		148.00000	144,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,423.00000	5,432,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		185.00000	180,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.60100	7.60500		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,450.00000	5,460,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		553.00000	545,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,621.00000	5,632,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		516.00000	510,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,280.00000	5,290,000	7.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Put		590.00000	583,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.67900	7.68200		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,688.00000	4,693,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,306.00000	1,298,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,833.00000	4,838,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,249.00000	1,241,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,546.00000	4,551,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,367.00000	1,359,000	7.29	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	03/11/2011	Bond Future			7.69800	7.70000		7.50	0.00	0	1,081.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,534.00000	5,545,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,788.00000	5,799,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,280.00000	5,290,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.78700	7.79000		8.00	0.00	0	2,082.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,312.00000	6,324,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		167.00000	163,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,538.00000	6,549,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		149.00000	145,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,088.00000	6,099,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		188.00000	183,000	8.53	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	03/05/2012	Bond Future			7.86900	7.87200		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,225.00000	5,231,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		863.00000	854,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,417.00000	5,424,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		814.00000	806,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,040.00000	5,046,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		920.00000	911,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.95000	7.95300		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,505.00000	4,510,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,851.00000	1,841,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,662.00000	4,667,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,770.00000	1,760,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,351.00000	4,355,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,936.00000	1,925,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.96100	5.96100		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,607.00000	3,607,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,705.00000	3,705,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,508.00000	3,508,000	2.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.98000	5.98000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,625.00000	3,625,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,713.00000	3,713,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,538.00000	3,538,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.96600	5.96600		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,507.00000	2,507,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		76.00000	76,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,578.00000	2,578,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		69.00000	69,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,437.00000	2,436,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		84.00000	83,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.91400	5.91300		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,004.00000	2,002,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		182.00000	181,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,059.00000	2,057,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		169.00000	169,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,947.00000	1,945,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		192.00000	191,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.90700	7.91000		8.75	0.00	0	8,399.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.75	Call		4,718.00000	4,735,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,989.00000	5,007,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,445.00000	4,463,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		572.00000	532,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		514.00000	491,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,489.00000	1,486,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		110.00000	90,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,526.00000	2,538,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		17.00000	12,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,621.00000	3,603,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		2.00000	1,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,131.00000	1,094,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		198.00000	178,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		434.00000	396,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		666.00000	645,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,799.00000	2,812,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		11.00000	6,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.99500	7.99800		9.50	961,337.30	10	610.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,771.00000	5,780,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		327.00000	319,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,000.00000	6,010,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		295.00000	288,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Call		5,544.00000	5,553,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		363.00000	355,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.07700	8.08000		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,898.00000	4,903,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,314.00000	1,302,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,084.00000	5,090,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,239.00000	1,229,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,709.00000	4,714,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,386.00000	1,375,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.15900	8.16200		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,997.00000	5,002,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,931.00000	1,920,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,167.00000	5,172,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,846.00000	1,835,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,830.00000	4,835,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,020.00000	2,009,000	9.81	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	03/11/2011	Bond Future			7.97700	7.97900		9.75	0.00	0	2,040.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,617.00000	4,629,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,906.00000	4,918,000	10.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,327.00000	4,339,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1.00000	0,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		667.00000	627,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		487.00000	460,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		135.00000	112,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,489.00000	1,479,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,581.00000	2,587,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		23.00000	16,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,480.00000	5,493,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		0.00000	0,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.05800	8.06000		10.25	0.00	0	5,986.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,872.00000	5,876,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		410.00000	401,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,113.00000	6,117,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		372.00000	364,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,634.00000	5,637,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		451.00000	442,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.13300	8.13500		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,974.00000	5,977,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,046.00000	1,038,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,186.00000	6,190,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		984.00000	976,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,764.00000	5,767,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,112.00000	1,103,000	11.03	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			8.20500	8.20800		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,202.00000	5,208,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,147.00000	2,135,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,385.00000	5,391,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,054.00000	2,043,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,022.00000	5,027,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,243.00000	2,231,000	10.71	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	03/11/2011	Bond Future			8.77100	8.74800		16.50	0.00	0	1,763.00
R209	On	03/11/2011	Bond Future	8.75	Call		803.00000	668,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		787.00000	835,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,018.00000	869,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		605.00000	639,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		619.00000	500,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,004.00000	1,068,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.84000	8.81600		17.25	0.00	0	1,237.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,563.00000	3,437,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,135.00000	2,198,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,787.00000	3,657,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,979.00000	2,038,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		3,346.00000	3,224,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,302.00000	2,369,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.90500	8.88000		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,303.00000	4,185,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,378.00000	3,455,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,510.00000	4,388,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,206.00000	3,278,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,103.00000	3,987,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,561.00000	3,640,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.96700	8.94200		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,977.00000	5,853,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,668.00000	3,735,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,188.00000	6,062,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,515.00000	3,580,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,768.00000	5,646,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,825.00000	3,895,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			129.56522	130.40414			0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		596.00000	1,435,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		646.00000	1,485,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		546.00000	1,385,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.57216	113.37178			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,122.00000	112,322,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		112,072.00000	112,272,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		112,172.00000	112,372,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			113.86283	113.65959			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,160.00000	3,363,000		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		3,110.00000	3,313,000		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		3,210.00000	3,413,000		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	03/11/2011	Bond Future			109.20170	109.67044			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,170.00000	106,702,000		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	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,120.00000	106,652,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,220.00000	106,752,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.29911	109.77462			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,275.00000	799,000		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		1,225.00000	749,000		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		1,325.00000	849,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.77700	8.74900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		8.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	218,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		412.00000	185,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		399.00000	625,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.85600	8.82800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,356.00000	1,133,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,744.00000	1,521,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		965.00000	742,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.92600	8.89700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,710.00000	2,483,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,084.00000	2,856,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		2,335.00000	2,107,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.99400	8.96300			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,185.00000	1,945,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		2,557.00000	2,316,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		1,811.00000	1,570,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		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			16,326.08000	16,213.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/12/2011	Foreign Exchange Future			1.27000	1.25620		23.76	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		1,597.00000	1,726,000	23.53	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		35.00000	26,000	23.53	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		1,143.00000	1,259,000	21.82	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		81.00000	59,000	21.82	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,076.00000	2,211,000	25.24	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		14.00000	11,000	25.24	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.28620	1.27260		24.69	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,126.00000	1,225,000	22.84	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		400.00000	363,000	22.84	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		873.00000	947,000	23.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		647.00000	585,000	23.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,455.00000	1,564,000	22.08	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		229.00000	202,000	22.08	0.00	0	0.00

Total for Derivatives : **672,112,395.60** **15,628** **1,246,171.00**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	5,000,000.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	6,191,019.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	7,357,160.00
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
AB307L	On	17/11/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			16,126,500,000,000.00	161,265,000	115,965,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	11,000,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			32,000,000,000.00	4,000,000	2,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	9,437,392.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
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
ACCP2	On	09/11/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,000,000.00
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	12,000,000.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	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
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	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
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
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP51LOn	18/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
BCP52LOn	23/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			2,400,000,000,000.00	24,000,000	17,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	7,100,000.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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		100,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		78,000,000	78,000,000.00	780,000	260,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			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
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			600,000,000,000.00	6,000,000	3,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	14,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,675,253.00
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
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	21,700,000.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000		7,000,000,000,000.00	70,000,000	70,000,000	70,000,000.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	1,200,000.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	9,304,674.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	2,848,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	4,000,000.00
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
DENG1	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		2,000,000,000,000.00		20,000,000	80,000,000.00
DV23	On	27/02/2023			100.00000	100.00000		22,490,000,000.00		224,900	142,622,274.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000		1,800,000,000,000.00		18,000,000	18,996,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	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
ERS3C	On	17/11/2011	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
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
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		14,500,000,000.00		145,000	56,066,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		1,669,976,500,000.00		180,538,000	389,502,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		124,090,000,000.00		12,409,000	463,018,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,966,652,650,000.00		250,529,000	325,444,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		4,038,750,000.00		538,500	275,998,453.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,227,860.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	17,000,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000		3,620,000,000,000.00	36,200,000	25,000,000.00	
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			1,400,000.00	14	45.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000		15,721,000,000,000.00		157,210,000	157,210,000.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
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		5,000,000,000,000.00		50,000,000	50,000,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			28,000,000,000.00	280,000	25,469,000.00
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	31,700,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			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
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	10,000,000.00
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

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	0.00
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	0.00
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
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000		280,000,000.00	280,000,000.00	2,800,000	1,400,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500				0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IP254U	On	30/11/2011	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	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000				0.00	0	29,400,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,178,243.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
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
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000				0.00	0	16,000,000.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000		21,800,000,000,000.00	218,000,000	218,000,000.00	
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	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
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000		16,800,000,000.00	0.00	168,000	42,000.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,600,000,000,000.00		16,000,000	4,000,000.00
NBK11E	On	27/10/2014			100.00000	100.00000		46,150,000,000,000.00		461,500,000	461,500,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	5,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,500,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
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		1,800,000,000,000.00	18,000,000	9,000,000.00	
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	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
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		12,000,000,000,000.00		120,000,000	159,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			25,000,000,000,000.00	250,000,000	260,000,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			0.00	0	18,000,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA028	On	30/11/2028			100.00000	100.00000			0.00	0	18,300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	29,378,757.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	129,655,172.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.65000	6.65000		85,122,653,350,000.00		12,800,399,000	14,097,742,744.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.33500	8.32000		45,923,607,926,675.00	5,509,731,005	9,723,679,523.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.12000	0.14000		59,531,501,280.00	496,095,844	1,417,591,199.00	
R197	On	07/12/2023	Spot Bond			2.61000	2.56000		185,080,320,000.00	70,912,000	225,034,000.00	
R201	On	21/12/2014	Spot Bond			6.24500	6.25000		4,778,120,380,750.00	765,111,350	2,389,473,318.00	
R202	On	07/12/2033	Spot Bond			2.75000	2.70000		2,279,854,500,000.00	829,038,000	1,206,002,000.00	
R203	On	15/09/2017	Spot Bond			7.42000	7.42000		30,943,361,848,000.00	4,170,264,400	7,869,079,068.00	
R204	On	21/12/2018	Spot Bond			7.69000	7.69000		24,937,063,943,500.00	3,242,791,150	4,253,785,187.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.96000	5.96000		31,892,710,960,000.00	5,351,126,000	6,336,547,673.00	
R207	On	15/01/2020	Spot Bond			7.90000	7.90000		16,798,975,540,000.00	2,126,452,600	8,172,498,000.00	
R208	On	31/03/2021	Spot Bond			7.97000	7.97000		26,022,135,039,900.00	3,265,010,670	7,261,824,870.00	
R209	On	31/03/2036	Spot Bond			8.76500	8.74000		45,658,441,664,000.00	5,209,177,600	10,493,334,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.75000	2.70000			1,334,851,650,000.00	485,400,600	906,897,300.00
R211	On	31/01/2017	Spot Bond			1.33000	1.36500			71,820,000,000.00	54,000,000	835,100,000.00
R212	On	31/01/2022	Spot Bond			2.53000	2.48000			5,060,000,000.00	2,000,000	313,924,853.00
R213	On	28/02/2031	Spot Bond			8.77000	8.74000			71,593,728,370,000.00	8,163,481,000	2,968,001,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			16,721,867,500,000.00	2,572,595,000	3,429,664,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA058	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011	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	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	45,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,378,075.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,059,299.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
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	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			289,200,000,000.00	2,892,000	3,223,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			72,400,000,000.00	724,000	362,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	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	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN833On	25/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN842On	19/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN848On	11/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN849On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN850On	16/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN851On	11/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN852On	15/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN853On	16/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN854On	16/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN855On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN856On	18/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN857On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN859On	23/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN860On	25/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN861On	22/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN862On	09/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865	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
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	2,456,009.00
SZ25	On	30/09/2025			100.00000	100.00000		20,000,000,000,000.00	200,000,000		100,002,271.00
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	27,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,011,500,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		28,014,500,000,000.00		280,145,000	481,140,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	87,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	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			29,500,000,000.00	295,000	51,289,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			470,100,000,000.00	4,701,000	322,701,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	42,747,275.00
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	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							725,858,613,794,105.00	58,738,930,633	91,193,680,746.00
Grand Total:							725,859,285,906,501.00	58,738,946,261	91,194,926,917.00