

Daily MTM Report

Daily summary for: 25/10/2011

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			7.98940	7.98980		24.38	203,673,774.20	25,493	297,841.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		688.00000	685,000	20.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		48.00000	46,000	20.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		649.00000	645,000	20.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		59.00000	56,000	20.64	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		728.00000	727,000	20.21	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		38.00000	38,000	20.21	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		5.00000	6,000	22.01	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,245.00000	1,245,000	22.01	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		320.00000	308,000	24.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		310.00000	297,000	24.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		12.00000	13,000	20.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,002.00000	1,002,000	20.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		30.00000	30,000	20.00	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		770.00000	769,000	20.00	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,841.00000	1,840,000	25.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	25.60	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		86.00000	80,000	21.06	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		576.00000	569,000	21.06	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,542.00000	1,541,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,591.00000	1,591,000	23.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	2,000	23.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,741.00000	1,741,000	24.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	2,000	24.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		291.00000	278,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		351.00000	339,000	24.76	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,040.00000	2,040,000	27.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	1,000	27.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		611.00000	606,000	20.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		71.00000	67,000	20.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,294.00000	1,294,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	5,000	22.25	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,196.00000	1,196,000	21.76	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		6.00000	7,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		351.00000	338,000	23.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		261.00000	249,000	23.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		450.00000	439,000	22.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		160.00000	150,000	22.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,147.00000	1,147,000	21.51	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		7.00000	8,000	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	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,691.00000	1,691,000	24.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	2,000	24.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,641.00000	1,641,000	24.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	2,000	24.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,990.00000	1,990,000	26.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		397.00000	385,000	22.93	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		207.00000	196,000	22.93	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		509.00000	499,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		119.00000	110,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,393.00000	1,393,000	22.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	4,000	22.74	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,140.00000	2,140,000	27.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	27.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		373.00000	361,000	23.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		233.00000	222,000	23.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		23.00000	24,000	19.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		813.00000	813,000	19.79	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,442.00000	1,442,000	22.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	3,000	22.99	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		202.00000	191,000	27.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		562.00000	552,000	27.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		242.00000	230,000	25.89	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		452.00000	441,000	25.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,890.00000	1,890,000	25.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		860.00000	860,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		20.00000	21,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,099.00000	1,099,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		9.00000	10,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		907.00000	907,000	20.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		17.00000	18,000	20.29	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,344.00000	1,343,000	22.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		4.00000	4,000	22.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,791.00000	1,790,000	25.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	25.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		215.00000	203,000	26.64	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		525.00000	514,000	26.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,492.00000	1,492,000	23.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	3,000	23.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,050.00000	1,050,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		10.00000	11,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		478.00000	468,000	21.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		138.00000	129,000	21.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		191.00000	180,000	27.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		601.00000	591,000	27.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		228.00000	216,000	26.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		488.00000	477,000	26.26	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		423.00000	411,000	22.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		183.00000	172,000	22.57	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	954,000	20.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		14.00000	15,000	20.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		274.00000	261,000	25.14	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		384.00000	372,000	25.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,940.00000	1,940,000	26.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	1,000	26.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		330.00000	316,000	24.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		290.00000	277,000	24.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		541.00000	533,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		101.00000	94,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		258.00000	245,000	25.51	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		418.00000	406,000	25.51	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		129.00000	121,000	30.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		889.00000	882,000	30.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		932.00000	926,000	30.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		122.00000	115,000	30.42	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		13.00000	13,000	40.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,973.00000	2,974,000	40.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,913.00000	3,914,000	40.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		3.00000	3,000	40.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		804.00000	796,000	29.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		144.00000	135,000	29.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.08700	8.08690		24.32	14,475,730.00	1,790	39,232.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,125.00000	1,125,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		74.00000	74,000	20.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,084.00000	1,083,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		83.00000	82,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,168.00000	1,168,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		67.00000	67,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,156.00000	1,156,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		69.00000	69,000	20.89	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,032.00000	1,030,000	20.76	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		95.00000	93,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		953.00000	950,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		116.00000	113,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,330.00000	1,332,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		43.00000	45,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		992.00000	990,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		105.00000	103,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,375.00000	1,377,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		38.00000	40,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		753.00000	746,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		216.00000	209,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		557.00000	546,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		420.00000	409,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		846.00000	842,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		159.00000	155,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		433.00000	422,000	25.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		646.00000	635,000	25.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,420.00000	1,422,000	21.14	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		33.00000	35,000	21.14	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		418.00000	407,000	25.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		681.00000	670,000	25.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,286.00000	1,287,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		49.00000	50,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		537.00000	527,000	23.76	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		450.00000	440,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,072.00000	1,072,000	20.81	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		85.00000	85,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,466.00000	1,468,000	21.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		29.00000	31,000	21.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		814.00000	809,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		177.00000	172,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		465.00000	455,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		578.00000	568,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		599.00000	588,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		362.00000	351,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,114.00000	1,114,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		77.00000	77,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,513.00000	1,515,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		26.00000	28,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		621.00000	611,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		334.00000	324,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		518.00000	508,000	24.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		481.00000	471,000	24.04	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		577.00000	567,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		390.00000	380,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		482.00000	472,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		545.00000	535,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		880.00000	876,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		143.00000	139,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		914.00000	911,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		127.00000	124,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,242.00000	1,243,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		55.00000	56,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		669.00000	659,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		282.00000	272,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		500.00000	490,000	24.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		513.00000	503,000	24.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		783.00000	777,000	21.36	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		196.00000	190,000	21.36	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,703.00000	1,705,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		16.00000	18,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,946.00000	1,948,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		9.00000	11,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		724.00000	716,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		237.00000	229,000	21.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		448.00000	438,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		611.00000	601,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,897.00000	1,899,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		10.00000	12,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,198.00000	1,199,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		61.00000	62,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		645.00000	635,000	22.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		308.00000	298,000	22.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		403.00000	393,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		716.00000	706,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,654.00000	1,657,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		17.00000	20,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		696.00000	687,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		259.00000	250,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,559.00000	1,562,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		22.00000	25,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,606.00000	1,609,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		19.00000	22,000	21.31	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,751.00000	1,753,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		14.00000	16,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,995.00000	1,997,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		8.00000	10,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		389.00000	379,000	26.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		752.00000	742,000	26.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		376.00000	366,000	26.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		789.00000	779,000	26.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		307.00000	299,000	27.67	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,020.00000	1,012,000	27.67	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	18/06/2012	Foreign Exchange Future			8.17900	8.17830		24.01	163,580.00	20	22,037.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,106.00000	1,102,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		178.00000	173,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,070.00000	1,066,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		192.00000	187,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,143.00000	1,140,000	20.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		165.00000	161,000	20.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.26980	8.26800		24.19	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,285.00000	1,281,000	20.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		217.00000	211,000	20.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,251.00000	1,246,000	20.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		233.00000	226,000	20.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,320.00000	1,317,000	20.54	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		202.00000	197,000	20.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		250.00000	242,000	20.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,218.00000	1,212,000	20.72	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,369.00000	1,356,000	26.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		537.00000	526,000	26.86	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		905.00000	893,000	22.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		537.00000	523,000	22.68	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		662.00000	650,000	25.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		994.00000	980,000	25.29	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,447.00000	1,435,000	27.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		515.00000	505,000	27.15	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.35210	8.34930		24.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,134.00000	1,124,000	22.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		485.00000	472,000	22.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,112.00000	1,101,000	22.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		513.00000	499,000	22.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,157.00000	1,147,000	21.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		458.00000	445,000	21.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		660.00000	645,000	23.29	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,009.00000	997,000	23.29	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,416.00000	1,402,000	26.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		665.00000	654,000	26.56	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43360	8.43130		24.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,168.00000	1,156,000	23.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		687.00000	672,000	23.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,150.00000	1,137,000	23.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		719.00000	703,000	23.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,187.00000	1,175,000	22.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		656.00000	641,000	22.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,461.00000	1,447,000	26.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		792.00000	781,000	26.28	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,113.00000	1,099,000	23.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		782.00000	765,000	23.76	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.15570	9.15490		25.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,903.00000	1,888,000	24.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,248.00000	1,232,000	24.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,884.00000	1,870,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,279.00000	1,264,000	24.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,922.00000	1,906,000	24.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,217.00000	1,200,000	24.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		931.00000	912,000	23.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,086.00000	2,068,000	23.57	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.25290	10.25210		27.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,610.00000	2,593,000	25.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,558.00000	1,540,000	25.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,593.00000	2,576,000	26.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,591.00000	1,573,000	26.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,628.00000	2,610,000	25.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,526.00000	1,507,000	25.86	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.98940	7.98980		24.38	103,862.20	13	423.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Call		100,223.00000	100,217,000	20.78	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Put		1,243.00000	1,277,000	20.78	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		95,445.00000	95,432,000	20.53	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		1,465.00000	1,492,000	20.53	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		105,032.00000	105,030,000	21.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		1,052.00000	1,090,000	21.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.08700	8.08690		24.32	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		75,293.00000	74,577,000	21.53	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		21,603.00000	20,877,000	21.53	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		72,395.00000	71,596,000	21.71	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		23,705.00000	22,896,000	21.71	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		78,300.00000	77,664,000	21.36		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		19,610.00000	18,964,000	21.36		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.75670	12.73980			21.58	158,093,783.10	12,393	16,007.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,137.00000	1,152,000	18.80		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		47.00000	45,000	18.80		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		1,094.00000	1,109,000	18.85		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		54.00000	52,000	18.85		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,180.00000	1,196,000	18.75		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		40.00000	39,000	18.75		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		713.00000	720,000	19.61		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		173.00000	163,000	19.61		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,463.00000	1,480,000	19.89		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		23.00000	23,000	19.89		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		929.00000	942,000	19.05		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		89.00000	85,000	19.05		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		1,051.00000	1,066,000	18.90		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		61.00000	59,000	18.90		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,249.00000	2,266,000	24.83		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		9.00000	9,000	24.83		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		2,051.00000	2,068,000	23.60		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		11.00000	11,000	23.60		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			12.89900	12.88170			22.51	5,482,075.00	425	6,848.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,572.00000	1,587,000	19.76		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		140.00000	138,000	19.76		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	19/03/2012	Foreign Exchange Future	11.50	Call		1,530.00000	1,545,000	19.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		148.00000	146,000	19.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,615.00000	1,630,000	19.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		133.00000	131,000	19.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,488.00000	1,502,000	19.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		156.00000	153,000	19.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,234.00000	1,248,000	20.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		252.00000	249,000	20.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,966.00000	1,983,000	20.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		84.00000	84,000	20.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,302.00000	1,316,000	19.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		220.00000	217,000	19.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		989.00000	1,003,000	20.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		407.00000	404,000	20.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,658.00000	1,673,000	19.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		126.00000	124,000	19.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,057.00000	2,074,000	20.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		75.00000	75,000	20.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,373.00000	1,387,000	19.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		191.00000	188,000	19.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,877.00000	1,893,000	20.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		95.00000	94,000	20.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.03220	13.01540		22.18	52,128.80	4	2,852.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,498.00000	1,507,000	19.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		333.00000	325,000	19.45	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		1,466.00000	1,475,000	19.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		351.00000	343,000	19.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,530.00000	1,539,000	19.35	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		315.00000	307,000	19.35	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10540	0.10500		24.92	0.00	0	5,530.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,502.00000	2,542,000	28.20	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	28.20	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,516.00000	1,555,000	23.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		16.00000	15,000	23.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,500.00000	3,540,000	32.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	32.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10690	0.10650		23.75	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,729.00000	1,762,000	22.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		79.00000	72,000	22.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,013.00000	1,024,000	23.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		363.00000	334,000	23.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,659.00000	2,699,000	22.04	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		9.00000	9,000	22.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.10660	11.09080		20.63	499,797.00	45	28,996.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,310.00000	1,322,000	19.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		19.00000	15,000	19.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,262.00000	1,273,000	18.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		21.00000	16,000	18.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,358.00000	1,370,000	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		17.00000	13,000	19.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,118.00000	1,128,000	18.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		27.00000	21,000	18.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,553.00000	1,566,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		12.00000	9,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,799.00000	1,813,000	22.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		8.00000	6,000	22.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,700.00000	1,714,000	21.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		9.00000	7,000	21.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		188.00000	177,000	23.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		847.00000	820,000	23.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,166.00000	1,176,000	18.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		25.00000	19,000	18.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		218.00000	207,000	23.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		727.00000	700,000	23.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,602.00000	1,616,000	21.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		11.00000	9,000	21.02	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		412.00000	402,000	20.25	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		321.00000	295,000	20.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		900.00000	905,000	18.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		59.00000	48,000	18.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		207.00000	196,000	23.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		766.00000	739,000	23.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		818.00000	821,000	18.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		77.00000	64,000	18.34	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		1,073.00000	1,082,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		32.00000	25,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,504.00000	1,517,000	20.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		13.00000	10,000	20.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		332.00000	320,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		441.00000	413,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		985.00000	992,000	18.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		44.00000	35,000	18.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,028.00000	1,037,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		37.00000	30,000	18.10	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		67.00000	56,000	18.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		858.00000	863,000	18.30	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		436.00000	427,000	20.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		295.00000	270,000	20.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		972.00000	945,000	24.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		163.00000	152,000	24.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.23990	11.22310		21.19	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,262.00000	1,271,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		139.00000	131,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,224.00000	1,230,000	18.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		151.00000	140,000	18.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,303.00000	1,312,000	19.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		130.00000	122,000	19.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,201.00000	2,216,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		28.00000	26,000	20.59	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		1,150.00000	1,155,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		177.00000	165,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,515.00000	1,526,000	19.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		92.00000	86,000	19.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,249.00000	2,264,000	20.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		26.00000	24,000	20.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,429.00000	1,439,000	19.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		106.00000	99,000	19.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		912.00000	913,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		289.00000	273,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		827.00000	824,000	19.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		354.00000	334,000	19.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,114.00000	1,118,000	19.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		191.00000	178,000	19.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		663.00000	656,000	20.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		540.00000	516,000	20.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		517.00000	508,000	21.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		794.00000	768,000	21.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		752.00000	747,000	20.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		429.00000	407,000	20.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		445.00000	436,000	22.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		972.00000	946,000	22.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		729.00000	723,000	20.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		456.00000	433,000	20.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,737.00000	1,749,000	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		64.00000	59,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		585.00000	577,000	21.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		662.00000	637,000	21.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.36770	11.34980		21.21	0.00	0	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,258.00000	1,262,000	19.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		308.00000	294,000	19.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,226.00000	1,229,000	19.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		326.00000	311,000	19.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,290.00000	1,294,000	19.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		290.00000	276,000	19.10	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.49420	11.47360		21.51	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,266.00000	1,279,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		518.00000	510,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,236.00000	1,248,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		538.00000	529,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,296.00000	1,309,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		498.00000	490,000	20.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			405.06600	402.51900			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			410.87400	408.29000			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.35800	367.70200			4,081,345,160.00	1,102	1,692.00
ALBI	On	02/02/2012	Index Future			375.66800	372.97400			2,069,930,680.00	551	566.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.29230	8.27590		19.07	845,814.60	102	12,363.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,628.00000	1,645,000	25.00	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		2.00000	3,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,579.00000	1,595,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		3.00000	3,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,678.00000	1,695,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	3,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		807.00000	821,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		31.00000	29,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		994.00000	1,008,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		18.00000	16,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.30860	8.29270		18.88	10,543,613.40	1,269	22,755.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,105.00000	1,119,000	19.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		62.00000	60,000	19.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,063.00000	1,076,000	19.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		70.00000	67,000	19.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,149.00000	1,163,000	19.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		56.00000	54,000	19.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		979.00000	992,000	18.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		86.00000	83,000	18.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,373.00000	1,389,000	19.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		30.00000	30,000	19.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		710.00000	721,000	18.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		167.00000	162,000	18.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		938.00000	951,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		95.00000	92,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,327.00000	1,343,000	19.34	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	34,000	19.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,100.00000	2,116,000	22.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	7,000	22.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		608.00000	618,000	18.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		215.00000	209,000	18.57	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32900	8.31040		18.70	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		873.00000	886,000	18.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		213.00000	207,000	18.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		839.00000	851,000	18.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		229.00000	222,000	18.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		908.00000	921,000	18.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		198.00000	192,000	18.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.25410	9.23180		13.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,176.00000	2,195,000	13.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		244.00000	241,000	13.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,132.00000	2,151,000	13.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		250.00000	247,000	13.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,219.00000	2,238,000	13.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		237.00000	234,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.85270	7.94270		18.01	0.00	0	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		710.00000	629,000	16.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		17.00000	26,000	16.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		665.00000	585,000	16.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		22.00000	32,000	16.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		756.00000	673,000	16.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		13.00000	20,000	16.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		388.00000	326,000	17.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		95.00000	123,000	17.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,146.00000	1,057,000	18.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	4,000	18.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		422.00000	357,000	17.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		79.00000	104,000	17.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,097.00000	1,008,000	18.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	5,000	18.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		578.00000	502,000	16.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		35.00000	49,000	16.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,048.00000	959,000	17.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	6,000	17.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		536.00000	462,000	16.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		43.00000	59,000	16.81	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.93480	8.02400		17.97	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		622.00000	556,000	16.80	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		148.00000	171,000	16.80	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		588.00000	526,000	16.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		164.00000	191,000	16.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		657.00000	589,000	16.80	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		133.00000	154,000	16.80	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.07610	0.07290			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			0.08750	0.08560			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.19400	0.18940			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.38880	0.39410			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.15600	0.15780			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.21870	0.21290			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.08150	9.03940		24.35	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		792.00000	828,000	20.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		53.00000	47,000	20.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		752.00000	787,000	20.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		63.00000	56,000	20.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		834.00000	871,000	20.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		45.00000	40,000	20.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		637.00000	669,000	21.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		98.00000	88,000	21.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		920.00000	961,000	20.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		31.00000	30,000	20.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,156.00000	1,198,000	22.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		17.00000	17,000	22.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		601.00000	632,000	21.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		112.00000	101,000	21.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		402.00000	422,000	23.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		263.00000	241,000	23.20	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		229.00000	238,000	26.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		590.00000	557,000	26.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		301.00000	315,000	24.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		412.00000	384,000	24.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		674.00000	707,000	21.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		85.00000	76,000	21.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,060.00000	1,102,000	21.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		21.00000	21,000	21.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,302.00000	1,344,000	23.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		13.00000	13,000	23.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		452.00000	474,000	22.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		213.00000	193,000	22.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,400.00000	1,441,000	23.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		11.00000	10,000	23.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		507.00000	531,000	22.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		168.00000	150,000	22.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		379.00000	398,000	23.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		290.00000	267,000	23.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		568.00000	597,000	21.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		129.00000	116,000	21.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		217.00000	225,000	26.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		628.00000	594,000	26.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		285.00000	297,000	24.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		446.00000	416,000	24.99	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.21370	9.17140		24.27	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		821.00000	858,000	21.90	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		250.00000	244,000	21.90	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		791.00000	828,000	22.02	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		270.00000	264,000	22.02	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		852.00000	890,000	21.78	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		231.00000	226,000	21.78	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				371.55300	369.09400			0.00	0	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		120,940.00000	145,530,000		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		120,840.00000	145,430,000		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		121,040.00000	145,630,000		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				376.88100	374.38600			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		53,860.00000	78,810,000		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		53,760.00000	78,710,000		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		53,960.00000	78,910,000		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			159.45500	159.65500			0.00	0	90.00
IGOV	On	02/02/2012	Index Future			161.74100	161.94400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			438.80700	439.55600			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			5.51000	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			5.43000	5.42000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.38000	5.39000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.35000	5.36000			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				5.33000	5.34000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.34000	5.36000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.43000	5.48000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.60000	5.63000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.82000	5.85000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.09000	6.12000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.39000	6.40000			0.00	500	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			363.61800	359.92700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.83200	365.08700			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.65800	6.73000		4.00	0.00	0	14,513.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,616.00000	5,891,000	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		5,796.00000	6,070,000	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		5,437.00000	5,711,000	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		783.00000	563,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		95.00000	150,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		46.00000	17,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,068.00000	1,314,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,415.00000	1,678,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		17.00000	5,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,071.00000	3,346,000	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			6.73400	6.81200		4.25	0.00	0	3,182.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,844.00000	6,114,000	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		31.00000	24,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,007.00000	6,278,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		28.00000	21,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,682.00000	5,951,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		36.00000	28,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		727.00000	831,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,662.00000	1,489,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,145.00000	2,909,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		216.00000	258,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,620.00000	1,791,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		778.00000	672,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.79100	6.87500		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,660.00000	4,906,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		222.00000	190,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,801.00000	5,049,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		206.00000	176,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,521.00000	4,764,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		241.00000	206,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.83700	6.93000		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,885.00000	4,103,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		667.00000	600,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,000.00000	4,221,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		635.00000	571,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,771.00000	3,986,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		701.00000	631,000	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			8.32900	8.48100		12.00	0.00	0	21,130.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,787.00000	6,216,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		24.00000	3,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,221.00000	6,659,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		14.00000	2,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,354.00000	5,772,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		38.00000	5,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		193.00000	43,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,698.00000	3,998,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,756.00000	2,446,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		71.00000	211,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,724.00000	833,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		475.00000	1,035,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,334.00000	2,334,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		684.00000	234,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,657.00000	7,099,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		9.00000	0,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,708.00000	5,266,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		2.00000	10,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		26.00000	89,000	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		4,706.00000	3,319,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		166.00000	436,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,868.00000	1,688,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.40700	8.56300		13.00	0.00	0	11,520.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,624.00000	6,672,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,670.00000	1,257,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,930.00000	7,005,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,536.00000	1,150,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,325.00000	6,346,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,813.00000	1,373,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,653.00000	7,475,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		741.00000	1,024,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,778.00000	17,342,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		40.00000	65,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,659.00000	5,619,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,261.00000	1,681,000	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		33,804.00000	35,264,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,578.00000	107,039,000	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			8.47900	8.64100		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,414.00000	7,372,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,210.00000	2,679,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,683.00000	7,662,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,044.00000	2,534,000	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		6,149.00000	7,086,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,384.00000	2,832,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.54800	8.71600		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,638.00000	6,468,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,335.00000	4,648,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,868.00000	6,718,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,120.00000	4,454,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,413.00000	6,225,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,556.00000	4,852,000	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			214.92179	214.92524			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,925.00000	2,922,000		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		2,875.00000	2,872,000		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		2,975.00000	2,972,000		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			239.98654	239.97469			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		1,475.00000	1,487,000		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		1,425.00000	1,437,000		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		1,525.00000	1,537,000		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			6.25500	6.32600		2.50	0.00	0	2,300.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,731.00000	4,938,000	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		4,869.00000	5,075,000	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		4,594.00000	4,801,000	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			6.29800	6.37700		2.75	0.00	0	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,883.00000	5,095,000	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		5,009.00000	5,221,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	0,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,757.00000	4,968,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	0,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.31900	6.40600		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,336.00000	3,534,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		92.00000	75,000	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		3,445.00000	3,644,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		83.00000	67,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,228.00000	3,423,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		102.00000	83,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.32500	6.42100		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,620.00000	2,800,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		239.00000	204,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,712.00000	2,893,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		223.00000	189,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,530.00000	2,707,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		258.00000	220,000	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			174.36690	175.17936			0.00	0	34,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		174,679.00000	173,867,000		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		174,629.00000	173,817,000		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		174,729.00000	173,917,000		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			174.20368	175.02792			0.00	0	0.00
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		1,972.00000	2,796,000		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		2,022.00000	2,846,000		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		1,922.00000	2,746,000		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			7.43000	7.51700		6.50	0.00	0	937.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,556.00000	4,971,000	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		4,781.00000	5,196,000	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		4,330.00000	4,745,000	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			7.52300	7.61500		7.00	0.00	0	1,651.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,241.00000	5,619,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		209.00000	166,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,434.00000	5,816,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		188.00000	148,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,049.00000	5,423,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		233.00000	185,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.60500	7.70100		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,111.00000	5,450,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		636.00000	553,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,278.00000	5,621,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		595.00000	516,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,946.00000	5,280,000	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		678.00000	590,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.68200	7.78500		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,392.00000	4,688,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,444.00000	1,306,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,532.00000	4,833,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,381.00000	1,249,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,254.00000	4,546,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,508.00000	1,367,000	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			7.70000	7.81200		7.50	0.00	0	1,081.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,925.00000	5,534,000	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		5,179.00000	5,788,000	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		4,671.00000	5,280,000	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			7.79000	7.90700		8.00	0.00	0	2,082.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,756.00000	6,312,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		227.00000	167,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,976.00000	6,538,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		203.00000	149,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,538.00000	6,088,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		253.00000	188,000	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			7.87200	7.99500		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,758.00000	5,225,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,022.00000	863,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,942.00000	5,417,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		965.00000	814,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,581.00000	5,040,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,087.00000	920,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.95300	8.08200		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,107.00000	4,505,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,087.00000	1,851,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,256.00000	4,662,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,998.00000	1,770,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,960.00000	4,351,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,179.00000	1,936,000	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	6.03300		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,459.00000	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		3,557.00000	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		3,360.00000	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	6.06200		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,475.00000	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		3,563.00000	3,713,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		2.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,388.00000	3,538,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		2.00000	1,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.96600	6.06000		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,372.00000	2,507,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		93.00000	76,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,442.00000	2,578,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		85.00000	69,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,302.00000	2,437,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		101.00000	84,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.91300	6.02400		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,879.00000	2,004,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		210.00000	182,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,934.00000	2,059,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		197.00000	169,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,825.00000	1,947,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		223.00000	192,000	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			7.91000	8.01100		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		4,135.00000	4,718,000	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		4,407.00000	4,989,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1.00000	0,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,864.00000	4,445,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2.00000	0,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		947.00000	572,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		306.00000	514,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,054.00000	1,489,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		259.00000	110,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,985.00000	2,526,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		60.00000	17,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,203.00000	3,621,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		1.00000	2,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,621.00000	1,131,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		105.00000	198,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		763.00000	434,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		411.00000	666,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,244.00000	2,799,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		39.00000	11,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.99800	8.10300		9.50	0.00	0	600.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,270.00000	5,771,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		416.00000	327,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,492.00000	6,000,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		377.00000	295,000	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		5,051.00000	5,544,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		459.00000	363,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.08000	8.19100		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,483.00000	4,898,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,504.00000	1,314,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,661.00000	5,084,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,422.00000	1,239,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,302.00000	4,709,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,585.00000	1,386,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.16200	8.27700		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,606.00000	4,997,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,150.00000	1,931,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,769.00000	5,167,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,058.00000	1,846,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,446.00000	4,830,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,246.00000	2,020,000	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			7.97900	8.09100		9.75	0.00	0	2,040.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,930.00000	4,617,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3.00000	0,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,218.00000	4,906,000	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		2.00000	0,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,641.00000	4,327,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4.00000	1,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,133.00000	667,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		264.00000	487,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		329.00000	135,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		994.00000	1,489,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,949.00000	2,581,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		80.00000	23,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,791.00000	5,480,000	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			8.06000	8.17600		10.25	0.00	0	5,986.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,292.00000	5,872,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		527.00000	410,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,524.00000	6,113,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		480.00000	372,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,063.00000	5,634,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		578.00000	451,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.13500	8.25600		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,447.00000	5,974,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,230.00000	1,046,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,651.00000	6,186,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,159.00000	984,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,245.00000	5,764,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,303.00000	1,112,000	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			8.20800	8.33300		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,750.00000	5,202,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,411.00000	2,147,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,924.00000	5,385,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,310.00000	2,054,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,578.00000	5,022,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,515.00000	2,243,000	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			8.74800	8.91900		16.50	0.00	0	1,763.00
R209	On	03/11/2011	Bond Future	8.75	Call		330.00000	803,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,660.00000	787,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		446.00000	1,018,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,378.00000	605,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		238.00000	619,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,968.00000	1,004,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.81600	8.99300		17.25	0.00	0	1,237.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,806.00000	3,563,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,752.00000	2,135,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,001.00000	3,787,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,567.00000	1,979,000	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		2,619.00000	3,346,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,949.00000	2,302,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.88000	9.06100		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,571.00000	4,303,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,034.00000	3,378,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,755.00000	4,510,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,838.00000	3,206,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,392.00000	4,103,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,238.00000	3,561,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.94200	9.12800		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,161.00000	5,977,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,260.00000	3,668,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,355.00000	6,188,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,090.00000	3,515,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,969.00000	5,768,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,435.00000	3,825,000	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			130.40414	130.91640			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		84.00000	596,000		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		134.00000	646,000		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		34.00000	546,000		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			113.37178	113.36985			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,120.00000	112,122,000		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		112,070.00000	112,072,000		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		112,170.00000	112,172,000		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			113.65959	113.65766			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,158.00000	3,160,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		3,108.00000	3,110,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		3,208.00000	3,210,000		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			109.67044	109.66531			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,165.00000	107,170,000		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		107,115.00000	107,120,000		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		107,215.00000	107,220,000		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			109.77462	109.76936			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,269.00000	1,275,000		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		1,219.00000	1,225,000		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		1,319.00000	1,325,000		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			8.74900	8.92100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	8,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,369.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	412,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		965.00000	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		1,775.00000	399,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.82800	9.00500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	1,356,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		39.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		349.00000	1,744,000		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		0.00000	965,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		430.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.89700	9.07900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,296.00000	2,710,000		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		1,669.00000	3,084,000		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		920.00000	2,335,000		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			8.96300	9.15100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		744.00000	2,185,000		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		1,116.00000	2,557,000		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		369.00000	1,811,000		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			16,213.05000	16,185.90000			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			1.25620	1.25350		24.25	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		1,573.00000	1,597,000	23.50	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		38.00000	35,000	23.50	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		1,125.00000	1,143,000	22.05	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		90.00000	81,000	22.05	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,050.00000	2,076,000	24.95	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		15.00000	14,000	24.95	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.27260	1.26980		23.73	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,122.00000	1,126,000	22.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		424.00000	400,000	22.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		876.00000	873,000	23.73	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		678.00000	647,000	23.73	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,442.00000	1,455,000	22.02	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		244.00000	229,000	22.02	0.00	0	0.00

Total for Derivatives :									6,545,209,998.30	43,707	1 242 961.00
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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		1,000,000,000,000.00		10,000,000	6,191,019.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,360,000,000,000.00		13,600,000	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			0.00	0	116,063,000.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	167,000.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	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		600,000,000,000.00	6,000,000,000.00	6,000,000	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		2,200,000,000,000.00	22,000,000,000.00	22,000,000	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			200,000,000,000.00	2,000,000	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	27,000,000.00
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	28,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	112,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	66,000.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			1,700,000,000,000.00	17,000,000	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		2,080,000,000,000.00		20,800,000	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		3,487,478,400,000.00		34,874,784	11,437,392.00
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	161,000.00
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		1,400,000,000,000.00		14,000,000	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		2,400,000,000,000.00		24,000,000	12,000,000.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	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		600,000,000,000.00		6,000,000	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		2,900,000,000,000.00		29,000,000	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	37,000.00
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		5,400,000,000,000.00		54,000,000	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
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
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
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP51L	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP52L	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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		710,000,000,000.00	7,100,000	7,100,000.00	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		800,000,000,000.00	8,000,000	4,321,000.00	4,321,000.00

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			200,000,000,000.00	2,000,000	1,000,000.00
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
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
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016	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
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			224,000,000,000.00	28,000,000	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			13,200,000,000,000.00	132,000,000	39,675,253.00
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
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,340,000,000,000.00		43,400,000	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
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN149On 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
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN218	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLNF03	On	10/10/2016	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
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			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			720,000,000,000.00	7,200,000	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			1,800,000,000,000.00	18,000,000	9,304,674.00
COJ05	On	05/06/2023			100.00000	100.00000			569,600,000,000.00	5,696,000	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			800,000,000,000.00	8,000,000	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
DENG2	On	12/01/2012			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		3,800,000,000,000.00		38,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		27,400,000,000,000.00		274,000,000	70,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		51,453,200,000,000.00		514,532,000	172,609,374.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	13,996,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		10,000,000,000,000.00		100,000,000	100,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			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
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		14,520,800,000,000.00		145,208,000	55,926,000.00
ES18	On	20/04/2018			9.25000	9.25000		9,278,181,050,000.00		1,003,046,600	299,500,000.00
ES23	On	25/01/2023			10.00000	10.00000		13,300,190,000,000.00		1,330,019,000	463,500,000.00
ES26	On	02/04/2026			7.85000	7.85000		4,528,068,400,000.00		576,824,000	246,000,000.00
ES33	On	15/09/2033			7.50000	7.50000		5,991,180,000,000.00		798,824,000	275,521,953.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		1,000,000,000,000.00		10,000,000	6,727,860.00
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		3,400,000,000,000.00		34,000,000	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
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000				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
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
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	11,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	6,400,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			15,200,000.00	152	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
GRB84	On	26/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	8,370,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			13,681,100,000,000.00	136,811,000	25,472,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			58,800,000,000,000.00	588,000,000	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			4,980,000,000,000.00	49,800,000	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
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			1,780,000,000,000.00	17,800,000	8,900,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			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
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		18,000,000,000,000.00		180,000,000	180,000,000.00
IND207	On	14/02/2012			100.00000	100.00000		33,000,000,000,000.00		330,000,000	330,000,000.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000		280,000,000	280,000,000.00	2,800,000	1,400,000.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		11,600,000,000,000.00	116,000,000	116,000,000	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
IV014	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
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			538,000,000,000.00	5,380,000	2,878,243.00
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
IVA148	On	01/12/2011	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
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
IVA215	On	12/04/2012	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
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			7,500,000,000,000.00	75,000,000	75,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		940,000,000,000.00	940,000,000.00	9,400,000	4,700,000.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000		91,202,800,000,000.00	912,028,000.00	912,028,000	400,000,000.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
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
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	05/10/2016	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		27,960,000,000,000.00		279,600,000	74,800,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	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		3,200,000,000,000.00		32,000,000	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		900,000,000,000.00		9,000,000	3,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	400,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		1,100,000,000,000.00		11,000,000	5,548,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	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
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	2,000,000.00
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			0.00	0	0.00
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
N4D68LOn	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
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,000,000,000,000.00		10,000,000	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		1,300,000,000,000.00		13,000,000	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		1,000,000,000,000.00		10,000,000	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		2,200,000,000,000.00		22,000,000	10,700,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	86,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00		10,000,000	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		600,000,000,000.00		6,000,000	3,000,000.00
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
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		15,300,000,000,000.00		153,000,000	123,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		3,600,000,000,000.00		36,000,000	18,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		3,660,000,000,000.00		36,600,000	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			10,580,000,000,000.00	105,800,000	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			12,965,517,200,000.00	129,655,172	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
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	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
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.65000	6.72000		286,283,538,730,000.00	43,050,156,200	13,611,803,744.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.32000	8.47000			190,322,263,040,000.00	22,875,272,000	9,739,073,118.00
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			0.14000	0.14000			566,306,378,680.00	4,045,045,562	1,473,625,338.00
R197	On	07/12/2023	Spot Bond			2.56000	2.56000			1,005,015,040,000.00	392,584,000	196,122,000.00
R201	On	21/12/2014	Spot Bond			6.25000	6.32000			41,925,381,250,000.00	6,708,061,000	2,415,101,318.00
R202	On	07/12/2033	Spot Bond			2.70000	2.67000			714,117,600,000.00	264,488,000	1,166,795,000.00
R203	On	15/09/2017	Spot Bond			7.42000	7.50500			179,176,772,460,000.00	24,147,813,000	8,350,622,068.00
R204	On	21/12/2018	Spot Bond			7.69000	7.80000			102,572,917,352,000.00	13,338,480,800	4,253,088,037.00
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	6.03000			92,125,800,040,000.00	15,457,349,000	6,486,049,673.00
R207	On	15/01/2020	Spot Bond			7.90000	8.00000			153,885,021,140,000.00	19,479,116,600	7,615,847,000.00
R208	On	31/03/2021	Spot Bond			7.97000	8.08000			165,144,345,620,000.00	20,720,746,000	7,087,790,000.00
R209	On	31/03/2036	Spot Bond			8.74000	8.91000			294,008,827,960,000.00	33,639,454,000	10,432,762,000.00
R210	On	31/03/2028	Spot Bond			2.70000	2.67000			208,083,600,000.00	77,068,000	906,884,000.00
R211	On	31/01/2017	Spot Bond			1.36500	1.36500			1,983,891,000,000.00	1,453,400,000	835,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.48000	2.48000			4,531,009,600,000.00	1,827,020,000	314,042,853.00
R213	On	28/02/2031	Spot Bond			8.74000	8.91000			39,344,080,140,000.00	4,501,611,000	1,978,571,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			28,486,009,500,000.00	4,382,463,000	3,568,616,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SA058	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000		2,100,000,000,000.00	21,000,000	21,000,000	30,500,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000		1,900,000,000,000.00	19,000,000	19,000,000	45,520,780.00
SBK7	On	24/05/2015			100.00000	100.00000		3,600,000,000,000.00	36,000,000	36,000,000	18,000,000.00
SBK8	On	10/04/2013			100.00000	100.00000		600,000,000,000.00	6,000,000	6,000,000	3,378,075.00
SBK9	On	10/04/2018			100.00000	100.00000		800,000,000,000.00	8,000,000	8,000,000	4,512,006.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	134,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	6,000,000.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	100,000,000.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000		500,000,000,000.00		5,000,000	2,562,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	128,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	118,000.00
SLI2	On	15/08/2016			100.00000	100.00000		1,120,000,000,000.00		11,200,000	5,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN84	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	22/12/2011			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
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		491,000,000,000.00	4,910,000	2,456,009.00	
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	2,271.00
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
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH7A2A	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
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	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			202,100,000,000,000.00	2,021,000,000	1,011,500,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			155,400,700,000,000.00	1,554,007,000	481,136,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			31,600,000,000,000.00	316,000,000	88,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			53,800,000,000,000.00	538,000,000	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	33,500,000.00
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
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		7,600,000,000,000.00		76,000,000	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		6,000,000,000,000.00		60,000,000	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
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	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
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		10,401,000,000,000.00		104,010,000	52,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		41,000,000,000,000.00		410,000,000	318,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		8,549,455,000,000.00		85,494,550	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		11,600,000,000,000.00		116,000,000	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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total for j-Bonds :							2,679,815,665,700,680.00	230,738,948,420	88 470 614 467.00
Grand Total:							2,679,822,210,910,680.00	10,738,992,127	88 471 857 428.00