

# Daily MTM Report

Daily summary for: 07/11/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On	19/12/2011	Foreign Exchange Future			7.96750	7.94510		23.66	100,701,232.50	12,639	257,274.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		635.00000	652,000	20.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		40.00000	35,000	20.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		593.00000	610,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		48.00000	43,000	21.02	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		677.00000	695,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		32.00000	28,000	20.84	0.00	0	3,780.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		4.00000	4,000	23.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		1,199.00000	1,221,000	23.14	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		294.00000	277,000	24.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		239.00000	244,000	24.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		10.00000	9,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		955.00000	976,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		26.00000	23,000	20.75	0.00	0	800.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		721.00000	740,000	20.75	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,796.00000	1,818,000	27.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	27.13	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		70.00000	63,000	21.19	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		515.00000	530,000	21.19	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,497.00000	1,519,000	25.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	25.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,546.00000	1,569,000	25.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	2,000	25.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,696.00000	1,718,000	26.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		222.00000	225,000	24.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		327.00000	308,000	24.41	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,995.00000	2,018,000	28.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		553.00000	569,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		58.00000	52,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,249.00000	1,271,000	23.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	23.46	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,150.00000	1,172,000	22.82	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	5,000	22.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		280.00000	286,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		235.00000	219,000	23.36	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		382.00000	393,000	22.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		137.00000	126,000	22.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,101.00000	1,123,000	22.50	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		6.00000	6,000	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,646.00000	1,668,000	26.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,596.00000	1,618,000	25.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,945.00000	1,968,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		327.00000	336,000	22.77	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		182.00000	169,000	22.77	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		444.00000	457,000	21.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		99.00000	90,000	21.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,348.00000	1,370,000	24.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	24.11	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,095.00000	2,118,000	29.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	29.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		303.00000	310,000	23.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		208.00000	193,000	23.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		21.00000	18,000	20.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		766.00000	785,000	20.67	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,397.00000	1,419,000	24.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	2,000	24.43	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		141.00000	142,000	26.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		546.00000	525,000	26.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		177.00000	178,000	25.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		432.00000	411,000	25.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,846.00000	1,868,000	27.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		811.00000	831,000	20.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		16.00000	14,000	20.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,052.00000	1,073,000	22.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		7.00000	6,000	22.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		859.00000	879,000	20.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		14.00000	12,000	20.90	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,298.00000	1,320,000	23.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	23.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,746.00000	1,768,000	26.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	26.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		152.00000	153,000	26.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		507.00000	486,000	26.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,447.00000	1,469,000	24.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	2,000	24.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,003.00000	1,025,000	21.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		8.00000	8,000	21.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		412.00000	424,000	21.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		117.00000	107,000	21.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		132.00000	131,000	27.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		587.00000	564,000	27.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		164.00000	165,000	25.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		469.00000	448,000	25.90	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		354.00000	363,000	22.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		159.00000	146,000	22.47	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		907.00000	927,000	21.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		12.00000	10,000	21.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		205.00000	208,000	24.78	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		360.00000	341,000	24.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,896.00000	1,918,000	27.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	27.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		258.00000	264,000	23.66	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		263.00000	247,000	23.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		477.00000	491,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		82.00000	74,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		190.00000	193,000	25.15	370,560.00	1,920	1,060.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		395.00000	376,000	25.15	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		83.00000	81,000	29.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		888.00000	864,000	29.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		932.00000	908,000	30.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		77.00000	75,000	30.17	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		5.00000	4,000	40.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,010.00000	2,987,000	40.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,956.00000	3,934,000	40.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	40.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		799.00000	775,000	29.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		94.00000	92,000	29.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		670.00000	647,000	27.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		115.00000	114,000	27.83	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.06420	8.04060		23.49	15,475,199.80	1,919	45,880.00

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	7.04	Call		1,073.00000	1,094,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		68.00000	66,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,030.00000	1,052,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		75.00000	74,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,115.00000	1,137,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		60.00000	59,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,103.00000	1,125,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		62.00000	61,000	20.79	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		977.00000	998,000	20.60	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		86.00000	84,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		896.00000	916,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		105.00000	102,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,280.00000	1,303,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		39.00000	39,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		936.00000	957,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		95.00000	93,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,326.00000	1,349,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		35.00000	35,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		692.00000	708,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		201.00000	194,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		493.00000	502,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		402.00000	388,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		789.00000	807,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		148.00000	143,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		370.00000	375,000	24.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		629.00000	611,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,372.00000	1,395,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		31.00000	31,000	21.15	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		355.00000	360,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		664.00000	646,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,235.00000	1,258,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		44.00000	44,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		473.00000	482,000	23.24	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		432.00000	418,000	23.24	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,018.00000	1,040,000	20.66	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		77.00000	76,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,418.00000	1,441,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		27.00000	27,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		756.00000	773,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		165.00000	159,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		401.00000	408,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		560.00000	544,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		535.00000	546,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		344.00000	332,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,061.00000	1,082,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		70.00000	68,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,465.00000	1,488,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		24.00000	24,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		558.00000	570,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		317.00000	306,000	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		454.00000	462,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		463.00000	448,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		514.00000	524,000	22.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		373.00000	360,000	22.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		418.00000	425,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		527.00000	511,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		824.00000	843,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		133.00000	129,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		860.00000	879,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		119.00000	115,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,191.00000	1,213,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		50.00000	49,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		607.00000	620,000	21.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		266.00000	256,000	21.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		436.00000	443,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		495.00000	479,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		724.00000	740,000	21.13	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		183.00000	176,000	21.13	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,655.00000	1,679,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		14.00000	15,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,899.00000	1,923,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		8.00000	9,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		662.00000	677,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		221.00000	213,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		385.00000	391,000	24.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		594.00000	577,000	24.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,850.00000	1,874,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		9.00000	10,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,147.00000	1,169,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		56.00000	55,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		582.00000	595,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		291.00000	281,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		341.00000	346,000	25.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		700.00000	682,000	25.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,606.00000	1,630,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		15.00000	16,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		633.00000	647,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		242.00000	233,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,512.00000	1,535,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		21.00000	21,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,559.00000	1,583,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		18.00000	19,000	21.40	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,703.00000	1,727,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		12.00000	13,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,948.00000	1,972,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		7.00000	8,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		328.00000	332,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		737.00000	718,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		315.00000	319,000	25.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		774.00000	755,000	25.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		251.00000	254,000	26.85	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,010.00000	990,000	26.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.15410	8.12970		23.44	562,632.90	69	21,515.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,049.00000	1,070,000	20.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		169.00000	166,000	20.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,012.00000	1,033,000	20.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		182.00000	179,000	20.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,086.00000	1,108,000	20.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		156.00000	154,000	20.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		606.00000	616,000	23.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		576.00000	562,000	23.22	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.24160	8.21660		23.53	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,221.00000	1,246,000	20.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		204.00000	204,000	20.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,186.00000	1,211,000	20.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		219.00000	219,000	20.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,257.00000	1,282,000	20.40	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		190.00000	190,000	20.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		235.00000	234,000	20.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,152.00000	1,176,000	20.52	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,350.00000	1,332,000	26.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		467.00000	474,000	26.04	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		833.00000	847,000	22.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		516.00000	505,000	22.17	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		589.00000	599,000	24.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		972.00000	957,000	24.56	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,429.00000	1,412,000	26.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		446.00000	454,000	26.33	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.32430	8.29710		23.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,061.00000	1,078,000	21.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		464.00000	454,000	21.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,038.00000	1,054,000	21.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		491.00000	480,000	21.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,085.00000	1,103,000	21.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		438.00000	429,000	21.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		634.00000	621,000	22.62	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		931.00000	945,000	22.62	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,393.00000	1,375,000	25.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		590.00000	599,000	25.72	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.40770	8.37660		23.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,086.00000	1,102,000	22.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		659.00000	644,000	22.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,065.00000	1,082,000	22.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		688.00000	674,000	22.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,106.00000	1,123,000	22.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		629.00000	615,000	22.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,434.00000	1,414,000	25.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		711.00000	722,000	25.40	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,026.00000	1,042,000	22.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		749.00000	734,000	22.96	0.00	0	180.00

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			9.15650	9.08930		24.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,789.00000	1,826,000	23.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,200.00000	1,170,000	23.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,772.00000	1,808,000	24.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,233.00000	1,202,000	24.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,807.00000	1,845,000	23.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,168.00000	1,139,000	23.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		886.00000	859,000	22.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,975.00000	2,015,000	22.75	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.24700	10.22370		26.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,511.00000	2,517,000	25.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,487.00000	1,470,000	25.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,491.00000	2,500,000	25.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,517.00000	1,503,000	25.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,528.00000	2,534,000	25.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,454.00000	1,437,000	25.00	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.96750	7.94510		23.66	0.00	0	414.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			95,497.00000	97,586,000	21.54	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			987.00000	836,000	21.54	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			90,674.00000	92,738,000	21.22	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,164.00000	988,000	21.22	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			100,347.00000	102,457,000	21.86	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			837.00000	707,000	21.86	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.06420	8.04060		23.49	1,048,346.00	130	427.00

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		7.55	Call		69,248.00000	70,798,000	21.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		20,188.00000	19,378,000	21.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		66,232.00000	67,698,000	21.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		22,172.00000	21,278,000	21.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		72,372.00000	74,004,000	21.13	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		18,312.00000	17,584,000	21.13	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		56,042.00000	54,361,000	24.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		40,102.00000	40,781,000	24.15	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future				12.77920	12.67010			1,980,776.00	155	13,905.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,060.00000	1,158,000	19.41	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		40.00000	29,000	19.41	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,015.00000	1,112,000	19.24	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		45.00000	33,000	19.24	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,106.00000	1,205,000	19.59	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		36.00000	26,000	19.59	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		608.00000	679,000	18.13	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		138.00000	100,000	18.13	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,390.00000	1,495,000	21.20	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		20.00000	16,000	21.20	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		837.00000	929,000	18.54	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		67.00000	50,000	18.54	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		969.00000	1,065,000	19.06	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		49.00000	36,000	19.06	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,177.00000	2,284,000	26.26	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	10.50	Put		7.00000	5,000	26.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,979.00000	2,086,000	24.99	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		9.00000	7,000	24.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.92210	12.81050		20.95	2,584,420.00	200	3,968.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,471.00000	1,575,000	18.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		111.00000	103,000	18.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,427.00000	1,531,000	18.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		117.00000	109,000	18.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,516.00000	1,620,000	19.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		106.00000	98,000	19.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,388.00000	1,487,000	18.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		128.00000	115,000	18.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,129.00000	1,216,000	18.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		219.00000	194,000	18.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,880.00000	1,987,000	20.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		70.00000	65,000	20.32	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,200.00000	1,289,000	18.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		190.00000	167,000	18.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		881.00000	953,000	19.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		371.00000	331,000	19.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,561.00000	1,665,000	19.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		101.00000	93,000	19.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,974.00000	2,080,000	20.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		64.00000	58,000	20.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,273.00000	1,365,000	18.61	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	11.70	Put		163.00000	143,000	18.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,788.00000	1,894,000	20.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		78.00000	72,000	20.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,062.00000	1,146,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		252.00000	224,000	19.01	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.05140	12.93950		21.55	39,154.20	3	2,832.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,420.00000	1,500,000	19.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		331.00000	299,000	19.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,388.00000	1,467,000	19.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		349.00000	316,000	19.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,453.00000	1,533,000	19.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		314.00000	282,000	19.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10220	0.10170		21.56	0.00	0	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,171.00000	2,221,000	26.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	26.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,182.00000	1,229,000	20.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		12.00000	9,000	20.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,170.00000	3,220,000	30.35	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.35	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10360	0.10310		23.05	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,399.00000	1,445,000	21.23	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		89.00000	85,000	21.23	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		735.00000	763,000	23.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		425.00000	403,000	23.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,319.00000	2,369,000	21.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		9.00000	9,000	21.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.99790	10.91050		19.49	494,905.50	45	22,788.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,122.00000	1,205,000	18.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		12.00000	7,000	18.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,074.00000	1,156,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		14.00000	8,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,171.00000	1,255,000	18.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		11.00000	7,000	18.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		936.00000	1,012,000	17.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		26.00000	14,000	17.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,367.00000	1,453,000	19.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		7.00000	5,000	19.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,615.00000	1,701,000	21.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		5.00000	3,000	21.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,516.00000	1,601,000	20.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		6.00000	3,000	20.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		100.00000	98,000	23.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		940.00000	850,000	23.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		981.00000	1,059,000	17.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		21.00000	11,000	17.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		121.00000	121,000	22.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		811.00000	723,000	22.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,417.00000	1,502,000	20.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		7.00000	4,000	20.27	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		271.00000	289,000	19.49	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		361.00000	291,000	19.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		719.00000	785,000	17.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		59.00000	37,000	17.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		113.00000	113,000	22.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		853.00000	765,000	22.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		640.00000	699,000	17.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		80.00000	51,000	17.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		891.00000	965,000	17.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		31.00000	17,000	17.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,318.00000	1,403,000	19.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		8.00000	5,000	19.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		206.00000	216,000	20.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		496.00000	418,000	20.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		803.00000	874,000	17.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		43.00000	26,000	17.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		846.00000	919,000	17.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		36.00000	21,000	17.50	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		69.00000	44,000	17.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		679.00000	742,000	17.59	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		290.00000	311,000	19.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		330.00000	263,000	19.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,073.00000	982,000	23.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		83.00000	80,000	23.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			11.13250	11.04280		20.09	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,092.00000	1,156,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		149.00000	124,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,055.00000	1,117,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		162.00000	135,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,130.00000	1,195,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		137.00000	113,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,019.00000	2,103,000	19.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		26.00000	21,000	19.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		982.00000	1,041,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		189.00000	159,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,335.00000	1,408,000	18.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		92.00000	76,000	18.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,066.00000	2,151,000	19.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		23.00000	19,000	19.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,250.00000	1,321,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		107.00000	89,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		757.00000	803,000	18.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		314.00000	271,000	18.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		679.00000	719,000	19.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		386.00000	337,000	19.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		947.00000	1,004,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		204.00000	172,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		525.00000	554,000	20.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		582.00000	522,000	20.09	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		396.00000	413,000	21.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		853.00000	781,000	21.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		608.00000	643,000	19.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		465.00000	411,000	19.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		334.00000	346,000	21.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,041.00000	964,000	21.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		586.00000	620,000	19.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		493.00000	438,000	19.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,555.00000	1,633,000	19.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		62.00000	51,000	19.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		455.00000	478,000	20.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		712.00000	646,000	20.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.25900	11.16650		20.22	112,590.00	10	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,092.00000	1,147,000	18.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		326.00000	288,000	18.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,061.00000	1,114,000	18.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		345.00000	305,000	18.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,124.00000	1,179,000	18.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		308.00000	270,000	18.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.38200	11.28780		20.41	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,130.00000	1,149,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		568.00000	493,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,102.00000	1,119,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		590.00000	513,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,159.00000	1,141,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		547.00000	435,000	18.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			413.96600	414.06900			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			419.83300	419.96200			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			377.76000	377.77400			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			383.11400	383.15100			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.23510	8.16900		19.22	6,588,080.00	800	12,712.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,521.00000	1,587,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,472.00000	1,537,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		3.00000	2,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,571.00000	1,636,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	1,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		699.00000	756,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		30.00000	21,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		882.00000	945,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		13.00000	10,000	21.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.25250	8.18520		19.36	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,008.00000	1,066,000	19.58	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		73.00000	64,000	19.58	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		967.00000	1,023,000	19.52	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		82.00000	71,000	19.52	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,051.00000	1,109,000	19.64	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		66.00000	57,000	19.64	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	7.40	Call		885.00000	939,000	19.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		100.00000	87,000	19.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,272.00000	1,334,000	19.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		37.00000	32,000	19.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		627.00000	673,000	19.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		192.00000	171,000	19.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		845.00000	898,000	19.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		110.00000	96,000	19.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,227.00000	1,288,000	19.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		42.00000	36,000	19.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,993.00000	2,059,000	22.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	7,000	22.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		534.00000	574,000	19.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		249.00000	222,000	19.10	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.27440	8.20470		19.29	24,823.20	3	6,162.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		798.00000	846,000	18.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		243.00000	222,000	18.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		766.00000	813,000	18.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		261.00000	239,000	18.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		832.00000	880,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		227.00000	206,000	18.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.22390	9.15600		17.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,257.00000	2,318,000	16.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		401.00000	394,000	16.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,223.00000	2,278,000	16.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		417.00000	404,000	16.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,297.00000	2,358,000	16.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		391.00000	384,000	16.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.84910	7.78570		17.39	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		558.00000	615,000	16.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		22.00000	16,000	16.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		514.00000	570,000	16.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		28.00000	21,000	16.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		603.00000	662,000	16.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		17.00000	13,000	16.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		256.00000	296,000	17.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		120.00000	97,000	17.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		989.00000	1,051,000	19.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	2,000	19.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		287.00000	329,000	16.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		101.00000	80,000	16.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		939.00000	1,002,000	18.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	3,000	18.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		430.00000	483,000	16.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		44.00000	34,000	16.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		890.00000	952,000	18.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		4.00000	3,000	18.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		391.00000	441,000	16.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		55.00000	42,000	16.70	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	19/03/2012	Foreign Exchange Future			7.93010	7.86530		17.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		490.00000	533,000	16.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		175.00000	153,000	16.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		461.00000	502,000	16.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		196.00000	172,000	16.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		521.00000	568,000	16.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		156.00000	138,000	16.49	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08730	0.08180			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.08700	0.08160			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.19220	0.19440			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.36160	0.35650			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.15350	0.15930			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.21950	0.22130			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.08910	0.08390			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.06780	0.05920			0.00	12,500	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.06160	0.05200			0.00	12,500	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.08910	0.08230			0.00	19,481	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.11610	0.11280			0.00	12,987	12,987.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			8.88950	8.93480		23.10	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		678.00000	637,000	19.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		43.00000	48,000	19.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		638.00000	597,000	20.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		53.00000	58,000	20.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		720.00000	678,000	19.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		35.00000	39,000	19.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		525.00000	488,000	20.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		90.00000	99,000	20.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		807.00000	763,000	19.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		22.00000	24,000	19.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,044.00000	998,000	19.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		9.00000	9,000	19.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		492.00000	455,000	21.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		107.00000	116,000	21.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		302.00000	273,000	23.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		267.00000	284,000	23.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		149.00000	130,000	26.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		614.00000	641,000	26.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		211.00000	188,000	24.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		426.00000	449,000	24.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		561.00000	522,000	20.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		76.00000	83,000	20.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		946.00000	900,000	18.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		11.00000	11,000	18.63	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	7.75	Call		1,191.00000	1,145,000	20.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	6,000	20.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		348.00000	317,000	22.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		213.00000	228,000	22.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,290.00000	1,244,000	21.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	21.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		401.00000	367,000	21.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		166.00000	178,000	21.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		281.00000	253,000	23.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		296.00000	314,000	23.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		460.00000	424,000	21.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		125.00000	135,000	21.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		139.00000	121,000	26.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		654.00000	682,000	26.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		197.00000	175,000	24.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		462.00000	486,000	24.96	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.01810	9.06260		23.29	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		728.00000	699,000	21.71	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		265.00000	281,000	21.71	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		701.00000	673,000	21.91	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		288.00000	305,000	21.91	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		758.00000	727,000	21.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		245.00000	259,000	21.52	0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			379.09500	379.12900			0.00	0	155.00
GOVI	On	02/02/2012	GOVI	369.00	Call		101,290.00000	100,950,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		101,190.00000	100,850,000		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		101,390.00000	101,050,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			384.46800	384.52400			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		25,240.00000	24,680,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		25,140.00000	24,580,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		25,340.00000	24,780,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			163.32100	163.21500			0.00	0	103.00
IGOV	On	03/05/2012	Index Future			165.63600	165.53700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			442.30400	440.31100			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			5.41000	5.45500			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.39000	5.35500			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.34000	5.28500			0.00	0	200.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.24000	5.20500			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.20000	5.17000			0.00	0	1,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.18000	5.14500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.18000	5.14000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.26000	5.22000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.41000	5.37000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.61000	5.58000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.85000	5.82000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.10000	6.08500			0.00	0	0.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	02/02/2012	Index Future			370.25500	370.17400			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280				0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000			0.00	0	0.00
R157 On	03/11/2011	Bond Future			6.60000	6.59100			4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future			6.52100	6.50500			3.91	0.00	0	15,280.00
R157 On	02/02/2012	Bond Future	8.50	Call		6,918.00000	6,854,000		4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		9.00000	2,000		4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		7,083.00000	7,020,000		4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		7.00000	1,000		4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		6,752.00000	6,688,000		4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put		10.00000	3,000		4.08	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call		1,044.00000	1,025,000		3.92	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put		882.00000	921,000		3.92	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.00	Put		2,074.00000	2,182,000		3.82	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call		242.00000	293,000		3.82	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call		2,289.00000	2,200,000		4.01	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	7.05	Put		350.00000	319,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,444.00000	1,531,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		523.00000	553,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,046.00000	1,102,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		848.00000	847,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		1,259.00000	1,223,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		739.00000	761,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,726.00000	2,627,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		261.00000	219,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.59100	6.57200		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,623.00000	5,489,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		178.00000	108,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,766.00000	5,636,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		164.00000	98,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,481.00000	5,343,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		194.00000	120,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.67400	6.65100		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,667.00000	4,554,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		592.00000	550,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,783.00000	4,671,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		560.00000	519,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,551.00000	4,438,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		623.00000	581,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.77000	6.74400		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,303.00000	2,426,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.00	Put		1,580.00000	1,777,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,399.00000	2,506,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,535.00000	1,716,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,209.00000	2,347,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,627.00000	1,838,000	4.42	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.37500	8.36100		12.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.37000	8.35500		15.29	4,771,406.80	40	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,493.00000	7,168,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,585.00000	1,403,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,829.00000	7,497,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,481.00000	1,292,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,161.00000	6,844,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,696.00000	1,521,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,226.00000	7,420,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,268.00000	1,319,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,859.00000	17,042,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		74.00000	115,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,527.00000	5,646,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		2,082.00000	2,059,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	13.25	Call		35,757.00000	35,615,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,531.00000	107,389,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.45200	8.43600		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,963.00000	7,778,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,871.00000	2,835,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,269.00000	8,067,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,741.00000	2,688,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,660.00000	7,494,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,006.00000	2,989,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.53900	8.52100		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,069.00000	6,886,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,003.00000	4,984,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,341.00000	7,132,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,831.00000	4,786,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,801.00000	6,642,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,181.00000	5,187,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.62700	8.60900		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,513.00000	7,489,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,260.00000	6,397,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,775.00000	7,722,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,082.00000	6,190,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,255.00000	7,259,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,444.00000	6,609,000	14.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
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			215.67505	215.69674			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.90048	218.92345			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		923.00000	900,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		873.00000	850,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		973.00000	950,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.77210	242.78097			0.00	0	0.00
R197	On	02/02/2012	Bond Future			242.21283	242.22278			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,223.00000	5,213,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		5,173.00000	5,163,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		5,273.00000	5,263,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.20000	6.19000		2.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			6.06800	6.05700		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,747.00000	5,716,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,873.00000	5,842,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	0,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,621.00000	5,589,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	0,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.10300	6.08800		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,121.00000	4,062,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		90.00000	69,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,231.00000	4,173,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		82.00000	61,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,012.00000	3,951,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		100.00000	76,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.15000	6.13100		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,359.00000	3,327,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		327.00000	337,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,448.00000	3,415,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		307.00000	317,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,271.00000	3,239,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		347.00000	358,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.19700	6.17600		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,567.00000	1,827,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		913.00000	1,216,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,636.00000	1,887,000	3.52	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	01/11/2012	Bond Future	6.55	Put		882.00000	1,175,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,497.00000	1,768,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		944.00000	1,257,000	3.50	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			175.93544	175.94094			0.00	0	0.00
R202	On	02/02/2012	Bond Future			177.09377	176.81840			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	94,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		182.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	44,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		232.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	144,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		132.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.36000	7.36100		6.50	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.27700	7.27800		6.92	33,382,672.40	310	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,747.00000	6,645,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		160.00000	54,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,945.00000	6,852,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		144.00000	46,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,550.00000	6,438,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		178.00000	62,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,402.00000	2,341,000	6.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	6.95	Call		861.00000	804,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,751.00000	1,637,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,387.00000	1,278,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,768.00000	1,632,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,433.00000	1,293,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,683.00000	3,496,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		610.00000	419,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.36500	7.36400		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,593.00000	6,393,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		627.00000	431,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,762.00000	6,570,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		589.00000	401,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,425.00000	6,218,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		666.00000	464,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.46200	7.46100		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,864.00000	5,646,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,544.00000	1,330,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,004.00000	5,790,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,482.00000	1,272,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,706.00000	5,500,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,589.00000	1,387,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.56900	7.56700		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,387.00000	3,758,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,645.00000	3,025,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,520.00000	3,869,000	8.25	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	01/11/2012	Bond Future	7.80	Put		2,577.00000	2,934,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,259.00000	3,648,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,719.00000	3,117,000	8.22	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			7.64000	7.64100		7.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.58600	7.59200		9.37	0.00	0	3,192.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,428.00000	7,360,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		231.00000	131,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,649.00000	7,588,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		208.00000	115,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,208.00000	7,132,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		255.00000	147,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.67600	7.68100		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,377.00000	6,211,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,034.00000	842,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,560.00000	6,399,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		976.00000	789,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,184.00000	6,026,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,083.00000	899,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.77500	7.78000		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,689.00000	5,512,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,177.00000	1,975,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,864.00000	5,672,000	10.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Put		2,114.00000	1,897,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,514.00000	5,354,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,241.00000	2,056,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.87800	7.88300		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,094.00000	4,353,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,534.00000	3,769,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,244.00000	4,481,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,446.00000	3,659,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,947.00000	4,226,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,626.00000	3,881,000	9.89	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			5.93500	5.92000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.78600	5.76900		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		4,013.00000	3,981,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		4,101.00000	4,069,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,925.00000	3,894,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.79800	5.77400		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,767.00000	2,726,000	2.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		27.00000	24,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,842.00000	2,801,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		24.00000	21,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,693.00000	2,651,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		31.00000	27,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.81900	5.78700		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,120.00000	2,138,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		123.00000	186,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,178.00000	2,194,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		114.00000	174,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,062.00000	2,082,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		133.00000	197,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.82100	5.78100		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		735.00000	1,018,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		483.00000	812,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		774.00000	1,051,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		465.00000	788,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		697.00000	986,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		503.00000	838,000	2.21	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			7.88000	7.87100		8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.90900	7.88900		9.16	493,052,064.12	5,103	28,092.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,452.00000	6,123,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		392.00000	176,000	9.58	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	9.05	Call		6,677.00000	6,361,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		355.00000	153,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,220.00000	5,884,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		422.00000	199,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,788.00000	3,789,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		664.00000	551,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,653.00000	2,553,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,283.00000	1,070,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,830.00000	1,553,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,052.00000	1,888,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,220.00000	3,845,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		826.00000	564,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.00400	7.98200		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,582.00000	5,362,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,459.00000	1,360,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,779.00000	5,547,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,395.00000	1,285,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,388.00000	5,181,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,526.00000	1,441,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.10700	8.08300		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,841.00000	5,574,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,354.00000	2,215,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,025.00000	5,741,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,283.00000	2,127,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,658.00000	5,408,000	11.32	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	02/08/2012	Bond Future	8.70	Put		2,426.00000	2,305,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.20900	8.18400		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,226.00000	4,409,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,884.00000	4,197,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,384.00000	4,543,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,784.00000	4,073,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,071.00000	4,276,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,988.00000	4,323,000	11.18	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			7.93000	7.93100		9.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.94100	7.92600		9.42	94,743,820.00	1,000	16,841.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,669.00000	6,348,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		392.00000	163,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,910.00000	6,604,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		355.00000	140,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,422.00000	6,091,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		425.00000	186,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,729.00000	3,663,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		762.00000	605,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,726.00000	2,570,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,332.00000	1,085,000	9.29	0.00	0	960.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.90	Call		1,922.00000	1,610,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,081.00000	1,861,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,512.00000	4,127,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		797.00000	504,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.02500	8.00900		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,903.00000	6,552,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,228.00000	973,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,107.00000	6,763,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,158.00000	909,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,684.00000	6,340,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,285.00000	1,036,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.11600	8.09800		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,132.00000	5,857,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,440.00000	2,270,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,330.00000	6,038,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,363.00000	2,175,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,936.00000	5,678,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,521.00000	2,367,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.21000	8.19100		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,366.00000	4,364,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,033.00000	4,138,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,537.00000	4,511,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,923.00000	4,004,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,200.00000	4,221,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,149.00000	4,278,000	11.67	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	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			8.84500	8.83100		16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.84200	8.84700		20.86	0.00	0	2,587.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,634.00000	3,608,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,450.00000	2,385,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,845.00000	3,819,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,281.00000	2,215,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,430.00000	3,402,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,630.00000	2,562,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.91500	8.92000		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,475.00000	4,452,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,861.00000	3,799,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,666.00000	4,650,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,672.00000	3,617,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,288.00000	4,256,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,057.00000	3,986,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.99100	8.99600		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,130.00000	6,125,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,234.00000	4,191,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,323.00000	6,318,000	20.00	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	02/08/2012	Bond Future	9.30	Put		4,063.00000	4,020,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,940.00000	5,934,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,411.00000	4,367,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.06800	9.07300		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,582.00000	5,563,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,134.00000	6,077,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,752.00000	5,743,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,925.00000	5,879,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,414.00000	5,383,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,348.00000	6,279,000	19.91	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			131.30778	131.31193			0.00	0	0.00
R210	On	02/02/2012	Bond Future			134.18902	134.01634			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		3,016.00000	3,189,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		2,966.00000	3,139,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		3,066.00000	3,239,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			114.28377	114.29175			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.69137	114.69977			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,200.00000	4,191,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		4,150.00000	4,141,000		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		4,250.00000	4,241,000		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			110.22859	110.23268			0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.88080	110.88534			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,385.00000	2,381,000		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		2,335.00000	2,331,000		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		2,435.00000	2,431,000		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			8.82000	8.81100			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.80600	8.81200		18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,041.00000	4,016,000	19.11	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	9.00	Put		2,557.00000	2,484,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,274.00000	4,251,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,403.00000	2,332,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,813.00000	3,787,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,720.00000	2,646,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.88400	8.88900		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,952.00000	5,941,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,179.00000	3,128,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,188.00000	6,177,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,041.00000	2,991,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,721.00000	5,709,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,323.00000	3,272,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.96500	8.97000		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,421.00000	6,416,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,290.00000	4,247,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,644.00000	6,639,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,142.00000	4,098,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,201.00000	6,195,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,445.00000	4,400,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.05000	9.05500		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,816.00000	5,812,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,238.00000	6,196,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,020.00000	6,015,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,058.00000	6,015,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,611.00000	5,606,000	18.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.95	Put		6,419.00000	6,376,000	18.11	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			16,075.61000	15,990.14000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.25490	1.25310		23.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,555.00000	1,571,000	24.16	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		24.00000	22,000	24.16	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,090.00000	1,103,000	22.12	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		59.00000	54,000	22.12	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,040.00000	2,058,000	26.19	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		9.00000	9,000	26.19	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.27070	1.26870		23.22	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,065.00000	1,076,000	22.32	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		378.00000	369,000	22.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 19/03/2012 Foreign Exchange Future	1.25	Call		808.00000	813,000	23.22	0.00	0	0.00
YUAN/FO n 19/03/2012 Foreign Exchange Future	1.25	Put		621.00000	606,000	23.22	0.00	0	0.00
YUAN/FO n 19/03/2012 Foreign Exchange Future	1.15	Call		1,398.00000	1,415,000	21.91	0.00	0	0.00
YUAN/FO n 19/03/2012 Foreign Exchange Future	1.15	Put		211.00000	208,000	21.91	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>755,932,683.42</b>	<b>81,814</b>	<b>1,313,289.00</b>

**i-Bonds**

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	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
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000		57,800,000,000,000.00	578,000,000	578,000,000	500,000,000.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,944,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,567,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,955,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	28,155,700.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
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
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP52	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22BOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22COn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22DOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22YOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 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
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	28,947,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000		7,000,000,000,000.00		70,000,000	35,000,000.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	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	169,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,362,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN111	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
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN169	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
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
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN202	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
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	20,000,000.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	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
CLN51	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
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
CLN83	On	20/12/2011	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
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
CLNF04	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
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000				0.00	0	14,778,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800				0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000				0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	21,038,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			978,500,000,000.00	9,785,000	84,116,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			16,700,000,000.00	167,000	181,998,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			95,953,000,000.00	959,530	20,059,530.00
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			200,000,000,000.00	2,000,000	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
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
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			1,604,500,000.00	16,045,000	72,789,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			314,500,000.00	34,000	316,632,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			670,000,000.00	67,000	415,522,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			306,150,000.00	39,000	231,382,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			712,500,000.00	95,000	279,449,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
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
FRC44	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
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
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2E	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
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
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,782,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	296,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	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
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			10,800,000.00	108	36.00
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
GPT12	On	28/02/2012	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
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
GRD16	On	06/02/2012			100.00000	100.00000		21,591,000,000,000.00	215,910,000	215,910,000.00	
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	0.00
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

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	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			2,600,000,000.00	26,000	57,960,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	17,170,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			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	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000,000.00	12,000,000	6,000,000.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			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
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	46,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	20,071,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	29,925,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	2,000,000.00
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			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
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			0.00	0	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			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00

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
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	3,589,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,465,000.00
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
N4A202On	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
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			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
N4E68LOn	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
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	800,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	4,503,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,469,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,623,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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			0.00	0	5,730,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	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			0.00	0	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,974,600.00
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			0.00	0	27,188,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

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			6.45000	6.43500		115,444,281,441,600.00	17,898,338,208	16,019,740,593.00	
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			8.29000	8.27500			68,535,601,980,000.00	8,267,262,000	8,463,221,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.05000	0.05000			1,655,483,750.00	33,109,675	647,154,188.00
R197	On	07/12/2023	Spot Bond			2.43000	2.43000			5,629,887,180.00	2,316,826	299,350,826.00
R201	On	21/12/2014	Spot Bond			6.03000	6.02000			4,332,205,260,000.00	718,442,000	2,284,844,000.00
R202	On	07/12/2033	Spot Bond			2.62000	2.63000			826,400,578,160.00	315,420,068	1,276,485,000.00
R203	On	15/09/2017	Spot Bond			7.19000	7.19000			90,604,638,036,400.00	12,601,479,560	7,873,810,000.00
R204	On	21/12/2018	Spot Bond			7.50000	7.50500			19,916,628,750,000.00	2,655,550,500	5,030,238,057.00
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			5.77000	5.75500			43,980,740,240,000.00	7,622,312,000	4,528,607,000.00
R207	On	15/01/2020	Spot Bond			7.82000	7.80000			54,384,873,468,000.00	6,954,587,400	7,829,300,000.00
R208	On	31/03/2021	Spot Bond			7.86000	7.84500			62,657,727,060,000.00	7,971,721,000	6,389,496,750.00
R209	On	31/03/2036	Spot Bond			8.77000	8.77500			13,788,413,250,000.00	1,572,225,000	9,929,308,200.00
R210	On	31/03/2028	Spot Bond			2.62000	2.63000			485,006,532,140.00	185,116,997	225,012,000.00
R211	On	31/01/2017	Spot Bond			1.25000	1.25000			898,432,500.00	718,746	555,718,746.00



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			2.41000	2.41000			271,267,259,890.00	112,559,029	547,069,029.00
R213	On	28/02/2031	Spot Bond			8.72500	8.73000			24,874,303,175,000.00	2,850,923,000	1,915,964,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,498,259,500,000.00	1,768,963,000	2,867,956,000.00
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
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			0.00	0	10,500,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	17,760,000.00
SBK8	On	10/04/2013			100.00000	100.00000			0.00	0	2,937,000.00
SBK9	On	10/04/2018			100.00000	100.00000			0.00	0	3,974,000.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			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
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
SBN52	On	03/07/2013	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
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	0.00
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	0.00
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	174,000.00
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			0.00	0	2,267,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
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	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	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			0.00	0	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
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
SYN86	On	04/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
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	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,006,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		236,723,100,000.00		2,367,231	292,271,031.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	97,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	179,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	15,700,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	15,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			4,600,000,000.00	46,000	71,353,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	135,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,100,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>605,741,120,384,620.00</b>	<b>72,472,585,878</b>	<b>83,674,151,066.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>							<b>605,741,876,317,304.00</b>	<b>2,472,667,692</b>	<b>83,675,464,355.00</b>
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