



Daily MTM Report

Daily summary for: 16/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.19900	8.14770		24.15	200,850,903.00	24,497	245,412.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		809.00000	858,000	21.47	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		11.00000	9,000	21.47	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		762.00000	810,000	21.11	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		14.00000	11,000	21.11	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		857.00000	907,000	21.83	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		9.00000	8,000	21.83	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		1.00000	1,000	25.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,399.00000	1,450,000	25.78	0.00	0	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		156.00000	137,000	22.92	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		304.00000	336,000	22.92	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		3.00000	3,000	23.99	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,151.00000	1,202,000	23.99	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		7.00000	7,000	22.19	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		905.00000	956,000	22.19	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,998.00000	2,049,000	29.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	29.85	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		23.00000	19,000	21.26	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		671.00000	718,000	21.26	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,698.00000	1,749,000	27.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,748.00000	1,799,000	28.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,898.00000	1,949,000	29.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		278.00000	309,000	23.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		180.00000	160,000	23.23	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,198.00000	2,249,000	31.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		716.00000	763,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		18.00000	14,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,449.00000	1,500,000	26.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	26.14	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,349.00000	1,400,000	25.43	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		361.00000	397,000	22.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		113.00000	98,000	22.30	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		501.00000	544,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		53.00000	45,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,300.00000	1,351,000	25.07	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		2.00000	2,000	25.07	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		1,848.00000	1,899,000	28.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,798.00000	1,849,000	28.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,148.00000	2,199,000	30.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		427.00000	466,000	21.69	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		79.00000	67,000	21.69	0.00	0	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		584.00000	629,000	21.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		36.00000	30,000	21.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,548.00000	1,600,000	26.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	26.86	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,298.00000	2,349,000	31.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		393.00000	430,000	21.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		95.00000	81,000	21.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		6.00000	6,000	22.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		954.00000	1,005,000	22.55	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,598.00000	1,650,000	27.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		0.00000	1,000	27.22	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		164.00000	183,000	25.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		366.00000	334,000	25.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		213.00000	237,000	24.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		265.00000	238,000	24.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,048.00000	2,099,000	30.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,003.00000	1,054,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		5.00000	5,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,250.00000	1,301,000	24.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		2.00000	2,000	24.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,052.00000	1,103,000	23.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		4.00000	4,000	23.27	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,499.00000	1,550,000	26.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	26.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,948.00000	1,999,000	29.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		179.00000	200,000	24.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		331.00000	301,000	24.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,648.00000	1,699,000	27.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,200.00000	1,251,000	24.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		2.00000	2,000	24.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		542.00000	586,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		44.00000	37,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		150.00000	168,000	25.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		402.00000	369,000	25.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		195.00000	217,000	24.55	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		297.00000	268,000	24.55	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		462.00000	504,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		64.00000	55,000	21.61	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	19/12/2011	Foreign Exchange Future	7.05	Call		1,102.00000	1,152,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		4.00000	3,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		254.00000	283,000	23.53	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		206.00000	184,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,098.00000	2,149,000	30.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		332.00000	366,000	22.61	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		134.00000	117,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		627.00000	673,000	21.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		29.00000	24,000	21.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		232.00000	259,000	23.84	0.00	0	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		234.00000	210,000	23.84	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		85.00000	95,000	28.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		687.00000	646,000	28.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		730.00000	689,000	29.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		78.00000	88,000	29.04	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		4.00000	4,000	41.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,806.00000	2,755,000	41.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,752.00000	3,702,000	41.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	1,000	41.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		601.00000	562,000	27.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		99.00000	111,000	27.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		479.00000	443,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		127.00000	142,000	26.55	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.30290	8.25090		24.13	51,909,730.80	6,252	44,713.00

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		1,259.00000	1,309,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		44.00000	42,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,214.00000	1,264,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		49.00000	47,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,304.00000	1,354,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		39.00000	37,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,291.00000	1,341,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		40.00000	38,000	21.57	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,158.00000	1,207,000	21.40	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		57.00000	54,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,072.00000	1,120,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		71.00000	67,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,475.00000	1,527,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		24.00000	24,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,114.00000	1,163,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		63.00000	60,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,522.00000	1,574,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		21.00000	21,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		834.00000	878,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		133.00000	125,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		589.00000	623,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		288.00000	270,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		947.00000	994,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		96.00000	91,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		438.00000	467,000	24.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		487.00000	464,000	24.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,570.00000	1,621,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		19.00000	18,000	21.91	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		420.00000	448,000	24.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		519.00000	495,000	24.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,429.00000	1,480,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		28.00000	27,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		564.00000	598,000	22.68	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		313.00000	295,000	22.68	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,202.00000	1,251,000	21.46	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		51.00000	48,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,617.00000	1,669,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		16.00000	16,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		907.00000	953,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		106.00000	100,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		477.00000	507,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		426.00000	404,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		641.00000	679,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		240.00000	226,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,246.00000	1,296,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		45.00000	43,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,665.00000	1,717,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		14.00000	14,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		670.00000	710,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		219.00000	207,000	21.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		541.00000	574,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		340.00000	321,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		614.00000	650,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		263.00000	247,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		497.00000	528,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		396.00000	375,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		988.00000	1,035,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		87.00000	82,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,029.00000	1,077,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		78.00000	74,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,383.00000	1,433,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		32.00000	30,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		733.00000	774,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		182.00000	171,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		519.00000	550,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		368.00000	347,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		870.00000	915,000	21.19	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		119.00000	112,000	21.19	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,860.00000	1,912,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		9.00000	9,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,106.00000	2,158,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		5.00000	5,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		799.00000	843,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		148.00000	140,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		457.00000	486,000	23.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		456.00000	433,000	23.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,057.00000	2,109,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	6,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,337.00000	1,387,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		36.00000	34,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		701.00000	742,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		200.00000	189,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		403.00000	430,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		552.00000	527,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,811.00000	1,863,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		10.00000	10,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		765.00000	808,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		164.00000	155,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,714.00000	1,766,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		13.00000	13,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,762.00000	1,815,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		11.00000	12,000	22.53	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,909.00000	1,961,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		8.00000	8,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,156.00000	2,208,000	24.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		5.00000	5,000	24.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		386.00000	412,000	24.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		585.00000	559,000	24.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		371.00000	396,000	25.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		620.00000	593,000	25.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		291.00000	311,000	26.31	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		840.00000	808,000	26.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.39940	8.34810		24.10	16,924,791.00	2,015	22,121.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,225.00000	1,272,000	20.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		127.00000	123,000	20.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,186.00000	1,233,000	20.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		138.00000	134,000	20.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,265.00000	1,312,000	20.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		117.00000	113,000	20.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		706.00000	738,000	22.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		458.00000	439,000	22.82	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		50.00000	49,000	21.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,648.00000	1,698,000	21.01	0.00	0	4,850.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.49350	8.44360		24.20	2,123,375.00	250	1,729.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,405.00000	1,449,000	20.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		161.00000	156,000	20.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,368.00000	1,411,000	20.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		174.00000	168,000	20.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,443.00000	1,487,000	20.61	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		149.00000	144,000	20.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		187.00000	181,000	20.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,331.00000	1,374,000	20.77	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,193.00000	1,169,000	25.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		537.00000	562,000	25.90	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		962.00000	996,000	21.99	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	7.90	Put		418.00000	403,000	21.99	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		682.00000	711,000	24.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		838.00000	818,000	24.48	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,269.00000	1,244,000	26.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		513.00000	537,000	26.19	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.58150	8.53230		24.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,211.00000	1,247,000	21.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		379.00000	366,000	21.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,185.00000	1,218,000	21.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		403.00000	387,000	21.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,241.00000	1,277,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		359.00000	346,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		532.00000	514,000	22.46	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,064.00000	1,095,000	22.46	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,246.00000	1,225,000	25.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		678.00000	706,000	25.80	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.66240	8.61300		24.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,225.00000	1,258,000	22.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		562.00000	546,000	22.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,203.00000	1,235,000	22.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		590.00000	573,000	22.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,248.00000	1,281,000	22.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		535.00000	519,000	22.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,298.00000	1,280,000	25.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		811.00000	842,000	25.65	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	18/03/2013	Foreign Exchange Future	8.10	Call		1,161.00000	1,193,000	22.92	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		648.00000	631,000	22.92	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.39660	9.34370		25.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,960.00000	2,007,000	24.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,116.00000	1,110,000	24.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,941.00000	1,988,000	24.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,147.00000	1,141,000	24.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,979.00000	2,027,000	24.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,085.00000	1,080,000	24.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		808.00000	800,000	23.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,152.00000	2,197,000	23.02	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.48710	10.43420		27.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,670.00000	2,721,000	25.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,436.00000	1,434,000	25.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,652.00000	2,703,000	25.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,468.00000	1,466,000	25.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,689.00000	2,739,000	25.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,405.00000	1,402,000	25.60	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.19900	8.14770			24.15	0.00	0	409.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			115,094.00000	120,173,000	23.99	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			324.00000	273,000	23.99	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			110,156.00000	115,226,000	23.63	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			386.00000	326,000	23.63	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			120,042.00000	125,129,000	24.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		272.00000	229,000	24.35	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.30290	8.25090		24.13	0.00	0	422.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		83,411.00000	87,840,000	21.31	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		13,321.00000	12,550,000	21.31	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		79,927.00000	84,270,000	21.44	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		14,837.00000	13,980,000	21.44	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		86,999.00000	91,510,000	21.19	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		11,909.00000	11,220,000	21.19	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		42,591.00000	40,375,000	23.65	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		47,681.00000	50,665,000	23.65	0.00	0	80.00	
£ / R On	19/12/2011	Foreign Exchange Future			12.92620	12.91420		19.19	6,825,033.60	528	13,969.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,279.00000	1,291,000	20.54	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		15.00000	15,000	20.54	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,230.00000	1,242,000	20.27	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		16.00000	16,000	20.27	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,327.00000	1,339,000	20.82	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		13.00000	13,000	20.82	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		759.00000	773,000	17.61	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		45.00000	47,000	17.61	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,622.00000	1,633,000	22.53	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		8.00000	7,000	22.53	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,038.00000	1,051,000	19.20	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		24.00000	25,000	19.20	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,182.00000	1,194,000	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
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		18.00000	18,000	20.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,416.00000	2,428,000	27.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		2.00000	2,000	27.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,217.00000	2,229,000	25.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		3.00000	3,000	25.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.07940	13.06660		20.43	4,904,775.00	375	3,982.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,696.00000	1,706,000	19.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		79.00000	77,000	19.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,651.00000	1,660,000	18.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		84.00000	81,000	18.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,742.00000	1,752,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		75.00000	73,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,605.00000	1,614,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		88.00000	85,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,307.00000	1,311,000	18.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		140.00000	132,000	18.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,116.00000	2,127,000	20.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		49.00000	48,000	20.55	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,385.00000	1,390,000	17.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		118.00000	111,000	17.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,018.00000	1,023,000	18.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		251.00000	244,000	18.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,788.00000	1,798,000	19.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		71.00000	69,000	19.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,211.00000	2,222,000	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		44.00000	43,000	20.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,470.00000	1,479,000	18.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		103.00000	100,000	18.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,022.00000	2,032,000	20.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		55.00000	53,000	20.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,230.00000	1,235,000	18.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		163.00000	156,000	18.16	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.22010	13.20810		21.35	92,540.70	7	2,854.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,602.00000	1,604,000	18.84	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		244.00000	234,000	18.84	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,564.00000	1,566,000	18.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		256.00000	246,000	18.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,640.00000	1,643,000	18.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		232.00000	223,000	18.88	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10660	0.10600		19.48	0.00	0	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,600.00000	2,660,000	28.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	28.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,602.00000	1,662,000	23.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		2.00000	2,000	23.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,600.00000	3,660,000	30.55	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.55	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10820	0.10750		22.27	0.00	0	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,790.00000	1,856,000	21.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		40.00000	36,000	21.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		992.00000	1,045,000	22.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		242.00000	225,000	22.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,755.00000	2,825,000	22.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	5,000	22.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.07830	11.05070		18.27	5,616,698.10	507	22,047.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,255.00000	1,282,000	19.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		4.00000	4,000	19.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,206.00000	1,233,000	19.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		5.00000	5,000	19.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,305.00000	1,332,000	19.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		4.00000	4,000	19.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,058.00000	1,085,000	18.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		7.00000	7,000	18.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,503.00000	1,531,000	21.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		2.00000	3,000	21.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,752.00000	1,780,000	23.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		1.00000	2,000	23.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,652.00000	1,680,000	22.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		1.00000	2,000	22.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		75.00000	75,000	21.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		774.00000	747,000	21.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,107.00000	1,134,000	18.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		6.00000	6,000	18.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		95.00000	96,000	20.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		644.00000	618,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,553.00000	1,580,000	21.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		2.00000	2,000	21.64	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		269.00000	279,000	17.95	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		218.00000	201,000	17.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		819.00000	845,000	17.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		18.00000	17,000	17.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		88.00000	88,000	21.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		687.00000	660,000	21.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		727.00000	752,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		26.00000	24,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,010.00000	1,036,000	17.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		9.00000	8,000	17.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,453.00000	1,481,000	20.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		2.00000	3,000	20.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		190.00000	195,000	18.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		339.00000	317,000	18.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		914.00000	940,000	17.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		13.00000	12,000	17.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		962.00000	988,000	17.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		11.00000	10,000	17.77	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		22.00000	20,000	17.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		773.00000	798,000	17.22	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		293.00000	305,000	17.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		192.00000	177,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		908.00000	880,000	22.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		59.00000	58,000	22.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.22890	11.19950		19.93	314,409.20	28	9,994.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,198.00000	1,228,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		99.00000	99,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,157.00000	1,186,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		108.00000	107,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,240.00000	1,271,000	18.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		91.00000	92,000	18.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,166.00000	2,195,000	20.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		17.00000	16,000	20.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,078.00000	1,107,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		129.00000	128,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,461.00000	1,491,000	19.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		62.00000	62,000	19.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,214.00000	2,243,000	20.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		15.00000	14,000	20.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,371.00000	1,402,000	18.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		72.00000	73,000	18.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		825.00000	851,000	18.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		226.00000	222,000	18.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		733.00000	756,000	18.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		284.00000	277,000	18.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,040.00000	1,068,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		141.00000	139,000	18.50	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	19/03/2012	Foreign Exchange Future	11.10	Call		556.00000	575,000	19.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		457.00000	446,000	19.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		407.00000	420,000	20.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		708.00000	691,000	20.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		652.00000	673,000	19.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		353.00000	344,000	19.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		336.00000	346,000	21.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		887.00000	867,000	21.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		627.00000	647,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		378.00000	368,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,690.00000	1,719,000	19.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		41.00000	40,000	19.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		475.00000	491,000	20.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		576.00000	562,000	20.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.36780	11.34060		20.35	113,678.00	10	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,198.00000	1,226,000	18.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		257.00000	258,000	18.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,164.00000	1,192,000	18.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		273.00000	274,000	18.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,232.00000	1,260,000	18.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		241.00000	242,000	18.78	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.50440	11.48080		20.76	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,206.00000	1,259,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		451.00000	480,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,176.00000	1,228,000	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
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		471.00000	499,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,238.00000	1,253,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		433.00000	424,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			409.17600	408.75800			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			415.23100	414.78000			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			373.54200	373.28900			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			379.06900	378.78800			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.27410	8.26980		20.26	0.00	0	9,442.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,621.00000	1,625,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,571.00000	1,575,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,671.00000	1,675,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		784.00000	787,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		14.00000	13,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		978.00000	982,000	23.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		8.00000	8,000	23.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.29900	8.29360		20.30	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,098.00000	1,109,000	20.53	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		54.00000	60,000	20.53	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,055.00000	1,066,000	20.49	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		61.00000	67,000	20.49	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	7.20	Call		1,142.00000	1,153,000	20.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		48.00000	54,000	20.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		969.00000	982,000	20.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		75.00000	83,000	20.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,370.00000	1,378,000	20.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		26.00000	29,000	20.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		696.00000	712,000	20.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		152.00000	163,000	20.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		927.00000	941,000	20.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		83.00000	92,000	20.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,324.00000	1,332,000	20.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		30.00000	33,000	20.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,100.00000	2,106,000	24.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	7,000	24.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		592.00000	610,000	20.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		198.00000	211,000	20.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.33520	8.32960		20.32	41,676.00	5	6,167.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		880.00000	903,000	19.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		200.00000	218,000	19.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		845.00000	869,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		215.00000	234,000	19.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		915.00000	938,000	19.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		185.00000	203,000	19.89	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.37220	8.36670		20.34	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		650.00000	682,000	20.21	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	17/09/2012	Foreign Exchange Future	8.24	Put		520.00000	546,000	20.21	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		627.00000	659,000	20.26	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		547.00000	573,000	20.26	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		674.00000	706,000	20.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		494.00000	520,000	20.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.33390	9.33420		17.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,419.00000	2,417,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		385.00000	383,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,379.00000	2,377,000	16.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		395.00000	393,000	16.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,460.00000	2,458,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		376.00000	374,000	16.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.99850	7.97350		17.25	479,910.00	60	71.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		730.00000	754,000	18.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		7.00000	6,000	18.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		682.00000	706,000	17.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		9.00000	8,000	17.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		778.00000	803,000	18.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		5.00000	5,000	18.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		369.00000	390,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		46.00000	42,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,175.00000	1,200,000	22.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	2,000	22.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		409.00000	431,000	16.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		36.00000	33,000	16.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,125.00000	1,150,000	21.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		2.00000	2,000	21.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		587.00000	611,000	17.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		14.00000	13,000	17.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,075.00000	1,100,000	21.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		2.00000	2,000	21.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		541.00000	565,000	17.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		18.00000	17,000	17.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.08560	8.06050		17.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		622.00000	645,000	16.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		112.00000	109,000	16.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		585.00000	608,000	16.79	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		125.00000	122,000	16.79	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		660.00000	683,000	16.86	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		100.00000	97,000	16.86	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.14360	0.13310			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.14640	0.13170			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.12670	0.14450			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.44630	0.41820			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.09560	0.10530			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.14920	0.16860			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.14660	0.13380			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.09650	0.09100			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.08190	0.07810			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.05920	0.06580			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.08030	0.08850			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.95130	8.92260		22.21	0.00	0	37.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		654.00000	677,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		31.00000	26,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		611.00000	632,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		38.00000	31,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		699.00000	722,000	19.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		26.00000	21,000	19.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		491.00000	506,000	19.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		68.00000	55,000	19.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		789.00000	814,000	19.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		16.00000	13,000	19.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,029.00000	1,057,000	21.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		6.00000	6,000	21.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		455.00000	469,000	20.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		82.00000	68,000	20.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		255.00000	261,000	21.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		232.00000	210,000	21.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		109.00000	110,000	25.38	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		586.00000	559,000	25.38	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		167.00000	169,000	23.62	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		394.00000	368,000	23.62	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		529.00000	547,000	19.82	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		56.00000	46,000	19.82	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		931.00000	958,000	20.41	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		8.00000	7,000	20.41	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,177.00000	1,205,000	22.68	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		4.00000	4,000	22.68	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		303.00000	311,000	21.40	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		180.00000	160,000	21.40	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,276.00000	1,304,000	23.59	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		3.00000	3,000	23.59	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		359.00000	369,000	20.87	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		136.00000	118,000	20.87	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		234.00000	239,000	22.21	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		261.00000	238,000	22.21	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Call		421.00000	434,000	20.33	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Put		98.00000	83,000	20.33	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Call		100.00000	101,000	25.69	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Put		627.00000	600,000	25.69	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Call		153.00000	155,000	23.97	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Put		430.00000	404,000	23.97	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future			9.08530	9.05650		22.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		697.00000	714,000	20.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		241.00000	229,000	20.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		669.00000	683,000	20.92	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		263.00000	248,000	20.92	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		728.00000	745,000	20.73	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		222.00000	210,000	20.73	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				374.78300	374.51200			0.00	0	155.00
GOVI On	02/02/2012	GOVI		369.00	Call		55,120.00000	57,830,000		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		55,020.00000	57,730,000		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		55,220.00000	57,930,000		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				380.32900	380.02900			0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		19,710.00000	16,710,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	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
GOVI	On	03/05/2012	GOVI	382.01	Put		19,810.00000	16,810,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		19,610.00000	16,610,000		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			164.06300	164.13700			657,892,630.00	401	504.00
IGOV	On	03/05/2012	Index Future			166.49000	166.55500			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			445.63200	445.20500			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			5.57500	5.56000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.57000	5.56000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.55000	5.54000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.51000	5.52000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.49000	5.51000			0.00	0	2,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.48000	5.48000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.48000	5.49000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.64000	5.67000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.86000	5.89000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.07000	6.09000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.29000	6.29000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.50000	6.49000			0.00	1,200	1,450.00
JN02	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			366.51200	366.35600			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.87400	6.91500		3.91	50,347,946.67	399	11,755.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,455.00000	5,599,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		8.00000	6,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,620.00000	5,764,000	4.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		6.00000	5,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,290.00000	5,433,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		10.00000	7,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		413.00000	452,000	3.92	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,714.00000	1,607,000	3.92	0.00	0	65.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,368.00000	3,233,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		74.00000	84,000	3.82	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,193.00000	1,274,000	4.01	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		716.00000	652,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,560.00000	2,434,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		177.00000	196,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,978.00000	1,864,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		318.00000	349,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		528.00000	574,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,470.00000	1,371,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,525.00000	1,618,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		522.00000	470,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.95200	7.00000		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,245.00000	4,382,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		220.00000	199,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,383.00000	4,521,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		200.00000	180,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,108.00000	4,244,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		240.00000	218,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.03700	7.08900		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	02/08/2012	Bond Future	8.00	Call		3,558.00000	3,671,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		826.00000	780,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,664.00000	3,779,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		784.00000	741,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,454.00000	3,565,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		870.00000	822,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.12900	7.19400		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,791.00000	1,874,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,335.00000	2,236,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,858.00000	1,944,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,262.00000	2,166,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,725.00000	1,806,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,410.00000	2,309,000	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	02/02/2012	Bond Future			8.54000	8.54800		15.29	0.00	0	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,811.00000	5,844,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,717.00000	1,676,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,117.00000	6,152,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,583.00000	1,544,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,512.00000	5,543,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,861.00000	1,817,000	15.72	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	7.75	Put		8,595.00000	8,521,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		823.00000	823,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,648.00000	18,572,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		49.00000	48,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,638.00000	6,568,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,379.00000	1,383,000	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
R186	On	02/02/2012	Bond Future	13.25	Call		33,943.00000	34,017,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,717.00000	105,792,000	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			8.62000	8.62900		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,610.00000	6,648,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,297.00000	3,253,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,879.00000	6,918,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,130.00000	3,087,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,347.00000	6,384,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,473.00000	3,427,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.70200	8.71100		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,935.00000	5,967,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,587.00000	5,538,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,163.00000	6,196,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,371.00000	5,323,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,710.00000	5,741,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,808.00000	5,759,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.78300	8.79500		14.63	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	01/11/2012	Bond Future	8.75	Call		6,613.00000	6,658,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,009.00000	6,948,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,831.00000	6,877,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,787.00000	6,728,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,398.00000	6,442,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,236.00000	7,175,000	14.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.95454	219.01719			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		1,017.00000	955,000		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		967.00000	905,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		1,067.00000	1,005,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			242.35037	242.37138			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,371.00000	5,350,000		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		5,321.00000	5,300,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		5,421.00000	5,400,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.42800	6.50100		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,551.00000	4,746,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,677.00000	4,872,000	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		4,425.00000	4,620,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	1,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.47400	6.55800		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,029.00000	3,210,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		158.00000	133,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,133.00000	3,316,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		144.00000	121,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,927.00000	3,106,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		175.00000	147,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.52400	6.61800		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,498.00000	2,651,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		557.00000	501,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,576.00000	2,732,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		527.00000	473,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,420.00000	2,571,000	3.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Put		588.00000	529,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.56900	6.68400		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,301.00000	1,409,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,670.00000	1,548,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,350.00000	1,461,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,619.00000	1,499,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,253.00000	1,358,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,723.00000	1,597,000	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	02/02/2012	Bond Future			181.03247	181.04734			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,047.00000	4,032,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		3,997.00000	3,982,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		4,097.00000	4,082,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.55500	7.58000		6.92	0.00	0	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,295.00000	5,400,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		103.00000	94,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,496.00000	5,601,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		90.00000	80,000	7.21	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	8.70	Call		5,096.00000	5,200,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		119.00000	109,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,308.00000	3,211,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		372.00000	389,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,428.00000	2,342,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		669.00000	698,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		912.00000	949,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,972.00000	1,895,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,391.00000	2,463,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		713.00000	671,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.64500	7.67200		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,228.00000	5,319,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		625.00000	598,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,392.00000	5,485,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		582.00000	557,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,065.00000	5,155,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		670.00000	642,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.73900	7.76800		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,698.00000	4,776,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,678.00000	1,634,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,830.00000	4,908,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,608.00000	1,564,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,564.00000	4,640,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,747.00000	1,701,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.83800	7.87400		8.16	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	7.75	Call		3,078.00000	3,145,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,577.00000	3,499,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,177.00000	3,245,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,474.00000	3,398,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,979.00000	3,045,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,680.00000	3,601,000	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	02/02/2012	Bond Future			7.85200	7.87600		9.37	8,042,884.14	79	3,268.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,909.00000	6,018,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		217.00000	200,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,128.00000	6,238,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		192.00000	176,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,691.00000	5,799,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		243.00000	225,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.94200	7.96900		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,017.00000	5,111,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,149.00000	1,106,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,190.00000	5,286,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,081.00000	1,040,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,847.00000	4,939,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,221.00000	1,176,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.03800	8.06600		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,536.00000	4,614,000	10.07	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	8.50	Put		2,438.00000	2,378,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,681.00000	4,761,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,345.00000	2,287,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,392.00000	4,469,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,533.00000	2,472,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.13500	8.16800		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,596.00000	3,667,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,393.00000	4,308,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,711.00000	3,784,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,270.00000	4,187,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,483.00000	3,552,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,519.00000	4,432,000	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	02/02/2012	Bond Future			6.24000	6.33200		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,981.00000	3,148,000	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		3,068.00000	3,236,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,893.00000	3,061,000	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			6.28300	6.39400		2.03	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	Call		1,834.00000	1,991,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		89.00000	69,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,903.00000	2,062,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		80.00000	62,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,766.00000	1,921,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		99.00000	77,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.33200	6.46400		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,443.00000	1,572,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		377.00000	326,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,491.00000	1,622,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		358.00000	308,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,397.00000	1,523,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		398.00000	344,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.35700	6.53400		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		625.00000	708,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,236.00000	1,117,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		650.00000	735,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,203.00000	1,086,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		602.00000	682,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,270.00000	1,148,000	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	02/02/2012	Bond Future			8.08000	8.09900		9.16	0.00	0	37,663.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,121.00000	5,210,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		244.00000	227,000	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		5,352.00000	5,443,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		214.00000	199,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,891.00000	4,979,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		277.00000	258,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,605.00000	4,508,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		297.00000	307,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,208.00000	3,122,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		654.00000	675,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,018.00000	1,049,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,424.00000	2,348,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,979.00000	3,046,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		769.00000	729,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.17100	8.19200		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,585.00000	4,655,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,612.00000	1,568,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,758.00000	4,829,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,524.00000	1,481,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,416.00000	4,484,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,705.00000	1,658,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.26700	8.28900		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,901.00000	4,967,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,508.00000	2,458,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,059.00000	5,126,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,411.00000	2,362,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,746.00000	4,810,000	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		2,609.00000	2,557,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.35900	8.38500		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,896.00000	3,956,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,590.00000	4,517,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,021.00000	4,083,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,457.00000	4,386,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,772.00000	3,831,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,725.00000	4,651,000	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	02/02/2012	Bond Future			8.11800	8.15200		9.42	0.00	0	17,761.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,157.00000	5,334,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		248.00000	221,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,403.00000	5,582,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		215.00000	190,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,912.00000	5,085,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		283.00000	252,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,635.00000	4,456,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		301.00000	326,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,374.00000	3,214,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		612.00000	657,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		988.00000	1,054,000	9.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.90	Put		2,515.00000	2,377,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,088.00000	3,228,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		741.00000	677,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.19900	8.23500		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,553.00000	5,703,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,213.00000	1,152,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,750.00000	5,903,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,136.00000	1,078,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,354.00000	5,501,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,289.00000	1,226,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.28300	8.32100		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,043.00000	5,172,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,635.00000	2,547,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,212.00000	5,344,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,529.00000	2,444,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,877.00000	5,003,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,746.00000	2,655,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.36800	8.41000		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,745.00000	3,854,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,641.00000	4,516,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,880.00000	3,992,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,495.00000	4,373,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,614.00000	3,721,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,792.00000	4,665,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.93000	8.92800		20.86	0.00	0	2,584.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,090.00000	3,063,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,537.00000	2,525,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,289.00000	3,262,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,355.00000	2,344,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,897.00000	2,871,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,727.00000	2,717,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.00000	8.99800		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,014.00000	3,994,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,999.00000	3,994,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,203.00000	4,183,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,808.00000	3,803,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,828.00000	3,808,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,196.00000	4,191,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.07000	9.06800		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,708.00000	5,690,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,358.00000	4,355,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,895.00000	5,877,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,181.00000	4,178,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,523.00000	5,505,000	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	9.20	Put		4,540.00000	4,537,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.14000	9.14000		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,220.00000	5,211,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,273.00000	6,264,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,394.00000	5,386,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,068.00000	6,060,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,045.00000	5,037,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,479.00000	6,471,000	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	02/02/2012	Bond Future			136.29371	135.76387			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		4,764.00000	5,294,000		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		4,714.00000	5,244,000		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		4,814.00000	5,344,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.66517	114.68619			0.00	0	480.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.50	Call		4,186.00000	4,165,000		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		4,136.00000	4,115,000		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		4,236.00000	4,215,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.18615	111.14660			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,647.00000	2,686,000		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		2,597.00000	2,636,000		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		2,697.00000	2,736,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.88800	8.90700		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,406.00000	3,471,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,677.00000	2,592,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,626.00000	3,694,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,509.00000	2,427,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,192.00000	3,254,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,854.00000	2,766,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.96200	8.98100		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,378.00000	5,455,000	19.05	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	03/05/2012	Bond Future	9.25	Put		3,325.00000	3,254,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,605.00000	5,684,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,179.00000	3,110,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,155.00000	5,230,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,478.00000	3,405,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.03700	9.05700		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,922.00000	6,001,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,462.00000	4,388,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,138.00000	6,218,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,307.00000	4,233,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,709.00000	5,786,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,624.00000	4,547,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.11300	9.13600		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,407.00000	5,488,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,444.00000	6,351,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,604.00000	5,686,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,257.00000	6,165,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,209.00000	5,287,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,632.00000	6,536,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/12/2011	Foreign Exchange Future			16,408.20000	16,336.95000			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			1.29230	1.28360		24.86	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,843.00000	1,929,000	25.47	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		7.00000	6,000	25.47	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,351.00000	1,435,000	21.96	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		15.00000	12,000	21.96	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,339.00000	2,426,000	28.98	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		3.00000	3,000	28.98	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.30930	1.30060		24.11	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,271.00000	1,345,000	22.64	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		265.00000	252,000	22.64	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		959.00000	1,023,000	23.07	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		453.00000	430,000	23.07	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,644.00000	1,724,000	22.20	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		138.00000	131,000	22.20	0.00	0	0.00

Total for Derivatives :										1,006,480,981.21	36,613	1,309,342.00
--------------------------------	--	--	--	--	--	--	--	--	--	-------------------------	---------------	---------------------

i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,000,000.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			920,000,000.00	9,200,000	9,200,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,804,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	9,033,000.00
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	9,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB309L	On	03/01/2012			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			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	57,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	3,500,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,540,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,101,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	3,023,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL017On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	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
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,503,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	27,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
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
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	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
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
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		7,010,000,000,000.00		70,100,000	35,050,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	3,503,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	37,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	690,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	705,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	1,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	41,707,000.00
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
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN112	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
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
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN153	On	25/11/2012			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
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
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN203	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
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22C	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
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN85	On	20/03/2012	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
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
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4,824,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
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			1,800,000,000,000.00	18,000,000	9,000,000.00
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
DV13	On	25/08/2013	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
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	70,003,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			31,800,000,000.00	318,000	126,357,000.00
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			46,240,000,000.00	462,400	19,176,600.00
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	361,100.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000		20,000,000.00	200,000	200,000	100,000.00
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
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			22,300,000,000.00	223,000	54,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,718,500,000.00	402,000	305,287,950.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			5,740,000,000.00	574,000	70,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			319,573,500,000.00	40,710,000	231,367,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			5,325,000,000.00	710,000	175,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			100,000,000.00	1,000	5,940,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	7,000,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,802,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	124,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000		27,185,000,000,000.00	271,850,000	271,850,000.00	
GRB85	On	25/01/2012			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			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000		22,439,000,000,000.00	224,390,000	224,390,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		338,000,000,000.00		3,380,000	3,380,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		33,800,000,000.00		338,000	35,403,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,702,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			192,180,000,000.00	1,921,800	9,860,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	40,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	46,000,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			29,400,000,000,000.00	294,000,000	272,000,000.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	46,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	29,506,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	3,000,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	755,000.00
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		600,000,000,000.00	6,000,000,000.00	6,000,000	3,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	250,000.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	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	3,009,000.00
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	5,001,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05 On	28/10/2013	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	47,300,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	3,908,400.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,500,000,000,000.00		15,000,000	13,501,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	10,224,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	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
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,208,000.00
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
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000		42,500,000,000,000.00		425,000,000	375,000,000.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000		1,000,000,000,000.00		10,000,000	10,000,000.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000		1,300,000,000,000.00		13,000,000	13,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		2,600,000,000,000.00	26,000,000	26,000,000	73,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	14,579,000.00
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	10,820,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	28,125,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	48,500,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.78500	6.82000		337,394,411,363,150.00	93,941,696,590	19,013,568,200.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.46500	8.47000		40,610,981,405,000.00	4,797,517,000	8,889,595,000.00	
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			216.38385	216.34814		4,327,677,000,000.00	20,000,000	1,419,748,013.00	
R197	On	07/12/2023	Spot Bond			2.42000	2.42000		101,640,000,000.00	42,000,000	329,709,841.00	
R201	On	21/12/2014	Spot Bond			6.36500	6.43000		1,414,328,460,000.00	222,204,000	2,869,030,000.00	
R202	On	07/12/2033	Spot Bond			2.48000	2.48000		1,999,137,920,000.00	806,104,000	1,232,430,000.00	
R203	On	15/09/2017	Spot Bond			7.46500	7.48500		40,388,352,330,000.00	5,410,362,000	6,288,802,500.00	
R204	On	21/12/2018	Spot Bond			7.76500	7.78500		31,466,904,387,520.00	4,052,402,368	5,159,370,368.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.17500	6.25500		28,120,011,400,000.00		4,553,848,000	6,536,305,000.00
R207	On	15/01/2020	Spot Bond			7.99500	8.01000		29,515,008,894,930.00		3,691,683,414	7,725,333,182.00
R208	On	31/03/2021	Spot Bond			8.04000	8.07000		42,847,465,872,000.00		5,329,286,800	6,302,839,400.00
R209	On	31/03/2036	Spot Bond			8.86500	8.86000		21,020,625,945,000.00		2,371,193,000	8,250,395,000.00
R210	On	31/03/2028	Spot Bond			2.50000	2.53000		257,500,000,000.00		103,000,000	504,594,000.00
R211	On	31/01/2017	Spot Bond			1.24000	1.24000		183,520,000,000.00		148,000,000	519,700,000.00
R212	On	31/01/2022	Spot Bond			2.37500	2.38000		174,800,000,000.00		73,600,000	422,764,800.00
R213	On	28/02/2031	Spot Bond			8.81500	8.83000		7,930,159,115,000.00		899,621,000	1,344,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		17,394,591,500,000.00		2,676,091,000	4,535,451,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000.00	10,000,000	5,000,000.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			2,200,000,000,000.00	22,000,000	21,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,302,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,621,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,239,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			159,850,000,000.00	27,800,000	13,900,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000	5,000,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	679,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,801,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	31,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000		33,800,000,000,000.00		338,000,000	269,000,000.00
SYN875	On	16/02/2012			100.00000	100.00000		108,200,000,000,000.00		1,082,000,000	516,000,000.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN877	On	14/12/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	4,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	9,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	307,500.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,052,000.00
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	1,006,937,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			67,400,000,000.00	674,000	249,795,100.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	234,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	122,147,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	19,382,600.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		46,200,000,000.00		462,000	50,236,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	130,000,000.00
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	33,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	155,210,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,195,133,342,592,600.00	132,103,725,372	89,397,270,454.00
Grand Total:							1,195,134,349,073,580.00	132,103,761,985	89,398,579,796.00