



Daily MTM Report

Daily summary for: 04/11/2011

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			7.94510	7.92100		23.42	179,273,236.40	22,564	255,336.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		623.00000	635,000	20.58	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		52.00000	40,000	20.58	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		583.00000	593,000	20.67	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		62.00000	48,000	20.67	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		664.00000	677,000	20.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		43.00000	32,000	20.48	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		6.00000	4,000	22.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,177.00000	1,199,000	22.62	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		325.00000	294,000	23.80	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		246.00000	239,000	23.80	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		13.00000	10,000	21.10	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		934.00000	955,000	21.10	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		35.00000	26,000	20.38	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		706.00000	721,000	20.38	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,772.00000	1,796,000	26.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	26.47	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		87.00000	70,000	20.86	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		508.00000	515,000	20.86	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,473.00000	1,497,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,523.00000	1,546,000	24.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	1,000	24.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,672.00000	1,696,000	25.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	25.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		228.00000	222,000	24.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		357.00000	327,000	24.18	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,971.00000	1,995,000	27.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		545.00000	553,000	20.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		74.00000	58,000	20.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,226.00000	1,249,000	22.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		5.00000	4,000	22.92	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,128.00000	1,150,000	22.31	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		7.00000	5,000	22.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		284.00000	280,000	23.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		263.00000	235,000	23.11	263,200.00	1,120	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		383.00000	382,000	21.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		162.00000	137,000	21.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,079.00000	1,101,000	22.01	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		8.00000	6,000	22.01	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		1,622.00000	1,646,000	25.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	25.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,573.00000	1,596,000	25.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	1,000	25.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,922.00000	1,945,000	27.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		330.00000	327,000	22.50	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		209.00000	182,000	22.50	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		442.00000	444,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		121.00000	99,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,325.00000	1,348,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		4.00000	3,000	23.53	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,071.00000	2,095,000	28.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		307.00000	303,000	22.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		236.00000	208,000	22.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		29.00000	21,000	20.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		750.00000	766,000	20.29	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,374.00000	1,397,000	23.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		3.00000	2,000	23.83	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		149.00000	141,000	26.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		578.00000	546,000	26.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		184.00000	177,000	25.31	198,240.00	1,120	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		463.00000	432,000	25.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,822.00000	1,846,000	26.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	26.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		794.00000	811,000	20.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		23.00000	16,000	20.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,031.00000	1,052,000	21.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		10.00000	7,000	21.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		839.00000	859,000	20.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		18.00000	14,000	20.50	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,275.00000	1,298,000	23.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	23.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,722.00000	1,746,000	26.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		160.00000	152,000	26.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		539.00000	507,000	26.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,424.00000	1,447,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		3.00000	2,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		983.00000	1,003,000	21.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		12.00000	8,000	21.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		411.00000	412,000	21.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		140.00000	117,000	21.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		139.00000	132,000	26.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		618.00000	587,000	26.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		171.00000	164,000	25.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		500.00000	469,000	25.69	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		356.00000	354,000	22.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		185.00000	159,000	22.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		887.00000	907,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		16.00000	12,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		212.00000	205,000	24.56	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		391.00000	360,000	24.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,872.00000	1,896,000	27.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		264.00000	258,000	23.42	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		293.00000	263,000	23.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		474.00000	477,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		103.00000	82,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		198.00000	190,000	24.93	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		427.00000	395,000	24.93	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		88.00000	83,000	29.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		917.00000	888,000	29.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		962.00000	932,000	29.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		83.00000	77,000	29.98	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		6.00000	5,000	40.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,035.00000	3,010,000	40.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,980.00000	3,956,000	40.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	40.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		829.00000	799,000	28.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		100.00000	94,000	28.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		701.00000	670,000	27.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		122.00000	115,000	27.63	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.04060	8.01750		23.44	9,286,893.00	1,155	44,969.00

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		1,059.00000	1,073,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		78.00000	68,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,018.00000	1,030,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		87.00000	75,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,102.00000	1,115,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		71.00000	60,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,090.00000	1,103,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		73.00000	62,000	20.44	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		966.00000	977,000	20.30	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		99.00000	86,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		889.00000	896,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		122.00000	105,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,264.00000	1,280,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		47.00000	39,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		926.00000	936,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		109.00000	95,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,309.00000	1,326,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		42.00000	35,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		691.00000	692,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		224.00000	201,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		498.00000	493,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		431.00000	402,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		785.00000	789,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		168.00000	148,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		376.00000	370,000	24.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		659.00000	629,000	24.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,354.00000	1,372,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		37.00000	31,000	20.72	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		361.00000	355,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		694.00000	664,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,219.00000	1,235,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		52.00000	44,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		479.00000	473,000	23.19	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		462.00000	432,000	23.19	152,064.00	352	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,006.00000	1,018,000	20.35	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		89.00000	77,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,400.00000	1,418,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		33.00000	27,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		752.00000	756,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		185.00000	165,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		407.00000	401,000	24.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		590.00000	560,000	24.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		539.00000	535,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		372.00000	344,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,048.00000	1,061,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		81.00000	70,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,446.00000	1,465,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		29.00000	24,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		562.00000	558,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		345.00000	317,000	22.17	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		459.00000	454,000	23.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		492.00000	463,000	23.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		518.00000	514,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		401.00000	373,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		424.00000	418,000	23.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		557.00000	527,000	23.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		819.00000	824,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		152.00000	133,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		853.00000	860,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		136.00000	119,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,176.00000	1,191,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		59.00000	50,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		609.00000	607,000	21.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		292.00000	266,000	21.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		441.00000	436,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		524.00000	495,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		721.00000	724,000	20.96	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		204.00000	183,000	20.96	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,634.00000	1,655,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		17.00000	14,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,877.00000	1,899,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		10.00000	8,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		661.00000	662,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		244.00000	221,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		391.00000	385,000	24.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		624.00000	594,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,828.00000	1,850,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		11.00000	9,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,132.00000	1,147,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		65.00000	56,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		585.00000	582,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		318.00000	291,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		347.00000	341,000	25.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		730.00000	700,000	25.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,587.00000	1,606,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		20.00000	15,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		635.00000	633,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		268.00000	242,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,493.00000	1,512,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		26.00000	21,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,539.00000	1,559,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		22.00000	18,000	20.91	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,683.00000	1,703,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		16.00000	12,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,926.00000	1,948,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		9.00000	7,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		334.00000	328,000	25.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		767.00000	737,000	25.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		322.00000	315,000	25.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		805.00000	774,000	25.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		258.00000	251,000	26.83	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,041.00000	1,010,000	26.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.12970	8.10800		23.40	5,934,681.00	730	21,521.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,039.00000	1,049,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		181.00000	169,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,003.00000	1,012,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		195.00000	182,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,075.00000	1,086,000	20.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		167.00000	156,000	20.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		0.00000	606,000	23.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		0.00000	576,000	23.17	152,064.00	264	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.21660	8.19670		23.34	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,212.00000	1,221,000	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		215.00000	204,000	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,178.00000	1,186,000	20.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		231.00000	219,000	20.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,247.00000	1,257,000	20.05	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		200.00000	190,000	20.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		247.00000	235,000	20.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,144.00000	1,152,000	20.21	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,372.00000	1,350,000	25.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		469.00000	467,000	25.99	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		832.00000	833,000	22.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		535.00000	516,000	22.12	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		590.00000	589,000	24.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		993.00000	972,000	24.52	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,451.00000	1,429,000	26.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		448.00000	446,000	26.27	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.29710	8.28180		23.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,060.00000	1,061,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		478.00000	464,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,037.00000	1,038,000	21.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		505.00000	491,000	21.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,083.00000	1,085,000	21.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		451.00000	438,000	21.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		650.00000	634,000	22.62	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		932.00000	931,000	22.62	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,409.00000	1,393,000	25.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		591.00000	590,000	25.70	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.37660	8.37060		23.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,094.00000	1,086,000	22.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		673.00000	659,000	22.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,073.00000	1,065,000	22.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		702.00000	688,000	22.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,113.00000	1,106,000	22.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		642.00000	629,000	22.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,447.00000	1,434,000	25.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		718.00000	711,000	25.43	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,034.00000	1,026,000	22.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		763.00000	749,000	22.97	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future			9.08930	9.16500		24.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,857.00000	1,789,000	24.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,192.00000	1,200,000	24.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,837.00000	1,772,000	24.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,222.00000	1,233,000	24.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,876.00000	1,807,000	23.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,161.00000	1,168,000	23.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		883.00000	886,000	22.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,048.00000	1,975,000	22.84	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.22370	10.19800		26.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,510.00000	2,511,000	25.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,512.00000	1,487,000	25.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,490.00000	2,491,000	25.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,542.00000	1,517,000	25.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,527.00000	2,528,000	25.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,479.00000	1,454,000	25.10	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.94510	7.92100		23.42	0.00	0	414.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			93,448.00000	95,497,000	21.10	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,348.00000	987,000	21.10	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			88,673.00000	90,674,000	20.80	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,573.00000	1,164,000	20.80	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			98,254.00000	100,347,000	21.40	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,154.00000	837,000	21.40	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.04060	8.01750		23.44	0.00	0	297.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		69,055.00000	69,248,000	21.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		22,305.00000	20,188,000	21.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		66,115.00000	66,232,000	21.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		24,365.00000	22,172,000	21.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		72,099.00000	72,372,000	20.96	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		20,349.00000	18,312,000	20.96	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		58,941.00000	56,042,000	24.12	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		40,691.00000	40,102,000	24.12	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future				12.67010	12.66900			570,154.50	45	13,930.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,062.00000	1,060,000	18.98	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		43.00000	40,000	18.98	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,017.00000	1,015,000	18.80	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		48.00000	45,000	18.80	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,107.00000	1,106,000	19.15	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		38.00000	36,000	19.15	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		617.00000	608,000	18.33	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		148.00000	138,000	18.33	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,390.00000	1,390,000	20.46	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		21.00000	20,000	20.46	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		843.00000	837,000	18.12	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		74.00000	67,000	18.12	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		972.00000	969,000	18.63	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		53.00000	49,000	18.63	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,176.00000	2,177,000	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		7.00000	7,000	25.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,978.00000	1,979,000	24.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		9.00000	9,000	24.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.81050	12.81150		20.59	0.00	0	3,968.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,479.00000	1,471,000	18.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		118.00000	111,000	18.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,436.00000	1,427,000	18.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		125.00000	117,000	18.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,523.00000	1,516,000	18.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		112.00000	106,000	18.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,396.00000	1,388,000	18.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		135.00000	128,000	18.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,138.00000	1,129,000	18.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		227.00000	219,000	18.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,885.00000	1,880,000	19.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		74.00000	70,000	19.72	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,209.00000	1,200,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		198.00000	190,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		889.00000	881,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		378.00000	371,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,568.00000	1,561,000	18.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		107.00000	101,000	18.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,977.00000	1,974,000	20.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		66.00000	64,000	20.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,282.00000	1,273,000	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		171.00000	163,000	18.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,793.00000	1,788,000	19.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		82.00000	78,000	19.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,071.00000	1,062,000	18.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		260.00000	252,000	18.78	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.93950	12.94340		21.41	763,430.50	59	2,832.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,434.00000	1,420,000	19.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		341.00000	331,000	19.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,402.00000	1,388,000	19.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		359.00000	349,000	19.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,467.00000	1,453,000	19.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		324.00000	314,000	19.29	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10170	0.10170		21.55	0.00	0	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,171.00000	2,171,000	25.68	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	25.68	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,186.00000	1,182,000	20.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		16.00000	12,000	20.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,170.00000	3,170,000	29.96	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	29.96	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10310	0.10310		22.93	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,410.00000	1,399,000	20.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		100.00000	89,000	20.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		756.00000	735,000	22.93	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		446.00000	425,000	22.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,321.00000	2,319,000	20.50	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		11.00000	9,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.91050	10.90240		20.01	141,836.50	13	22,788.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,114.00000	1,122,000	17.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		12.00000	12,000	17.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,066.00000	1,074,000	17.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		14.00000	14,000	17.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,163.00000	1,171,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		11.00000	11,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		928.00000	936,000	17.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		26.00000	26,000	17.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,359.00000	1,367,000	19.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		7.00000	7,000	19.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,607.00000	1,615,000	21.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		5.00000	5,000	21.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,508.00000	1,516,000	20.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		6.00000	6,000	20.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		99.00000	100,000	24.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		947.00000	940,000	24.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		973.00000	981,000	17.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		21.00000	21,000	17.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		119.00000	121,000	23.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		817.00000	811,000	23.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,409.00000	1,417,000	19.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		7.00000	7,000	19.87	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		267.00000	271,000	20.46	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		365.00000	361,000	20.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		712.00000	719,000	18.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		60.00000	59,000	18.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		112.00000	113,000	23.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		860.00000	853,000	23.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		633.00000	640,000	18.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		81.00000	80,000	18.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		883.00000	891,000	18.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		31.00000	31,000	18.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,310.00000	1,318,000	19.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		8.00000	8,000	19.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		203.00000	206,000	21.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		501.00000	496,000	21.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		796.00000	803,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		44.00000	43,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		839.00000	846,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		37.00000	36,000	18.05	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		70.00000	69,000	18.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		672.00000	679,000	18.25	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		286.00000	290,000	20.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		334.00000	330,000	20.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,080.00000	1,073,000	24.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		82.00000	83,000	24.80	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			11.04280	11.03780		20.39	552,140.00	50	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,090.00000	1,092,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		152.00000	149,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,053.00000	1,055,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		165.00000	162,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,128.00000	1,130,000	18.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		140.00000	137,000	18.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,015.00000	2,019,000	19.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		27.00000	26,000	19.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		981.00000	982,000	18.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		193.00000	189,000	18.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,333.00000	1,335,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		95.00000	92,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,062.00000	2,066,000	19.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		24.00000	23,000	19.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,248.00000	1,250,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		110.00000	107,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		757.00000	757,000	19.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		319.00000	314,000	19.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		679.00000	679,000	19.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		391.00000	386,000	19.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		946.00000	947,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		208.00000	204,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		526.00000	525,000	20.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		588.00000	582,000	20.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		397.00000	396,000	21.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		859.00000	853,000	21.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		608.00000	608,000	19.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		470.00000	465,000	19.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		335.00000	334,000	22.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,047.00000	1,041,000	22.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		587.00000	586,000	20.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		499.00000	493,000	20.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,552.00000	1,555,000	19.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		64.00000	62,000	19.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		456.00000	455,000	21.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		718.00000	712,000	21.14	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.16650	11.16580		20.37	468,993.00	42	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,095.00000	1,092,000	18.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		329.00000	326,000	18.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,064.00000	1,061,000	18.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		348.00000	345,000	18.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,127.00000	1,124,000	18.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		311.00000	308,000	18.75	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.28780	11.29070		20.59	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,133.00000	1,130,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		568.00000	568,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,105.00000	1,102,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		590.00000	590,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,162.00000	1,159,000	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	10.68	Put		547.00000	547,000	20.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			414.06900	412.88300			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			419.96200	418.85400			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			377.77400	376.36700			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			383.15100	381.81000			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.16900	8.16480		19.19	7,041,678.00	862	11,962.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,517.00000	1,521,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,468.00000	1,472,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		3.00000	3,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,567.00000	1,571,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		696.00000	699,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		31.00000	30,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		878.00000	882,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		13.00000	13,000	20.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.18520	8.18300		19.34	572,964.00	70	22,751.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,004.00000	1,008,000	19.48	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		71.00000	73,000	19.48	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		962.00000	967,000	19.42	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		79.00000	82,000	19.42	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,047.00000	1,051,000	19.53	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		64.00000	66,000	19.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		879.00000	885,000	19.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		96.00000	100,000	19.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,269.00000	1,272,000	19.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		36.00000	37,000	19.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		621.00000	627,000	19.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		188.00000	192,000	19.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		840.00000	845,000	19.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		107.00000	110,000	19.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,223.00000	1,227,000	19.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		40.00000	42,000	19.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,991.00000	1,993,000	22.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	8,000	22.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		527.00000	534,000	19.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		244.00000	249,000	19.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.20470	8.20500		19.28	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		797.00000	798,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		242.00000	243,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		765.00000	766,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		260.00000	261,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		830.00000	832,000	18.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		225.00000	227,000	18.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.15600	9.16390		17.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,267.00000	2,257,000	16.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		403.00000	401,000	16.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,232.00000	2,223,000	16.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		418.00000	417,000	16.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,307.00000	2,297,000	16.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		393.00000	391,000	16.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.78570	7.80950		17.00	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		584.00000	558,000	16.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		25.00000	22,000	16.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		540.00000	514,000	16.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		31.00000	28,000	16.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		629.00000	603,000	16.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		20.00000	17,000	16.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		282.00000	256,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		123.00000	120,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,013.00000	989,000	18.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		4.00000	3,000	18.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		313.00000	287,000	16.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		104.00000	101,000	16.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		964.00000	939,000	17.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		5.00000	3,000	17.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		457.00000	430,000	16.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		48.00000	44,000	16.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		914.00000	890,000	17.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	4,000	17.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		418.00000	391,000	16.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		59.00000	55,000	16.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.86530	7.89010		16.99	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		515.00000	490,000	16.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		175.00000	175,000	16.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		486.00000	461,000	16.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		196.00000	196,000	16.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		546.00000	521,000	16.27	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		156.00000	156,000	16.27	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08180	0.07230			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.08160	0.07660			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.19440	0.20190			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.35650	0.35520			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.15930	0.16830			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.22130	0.22830			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.08390	0.07660			0.00	0	18,750.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.93480	8.97380		23.02	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		714.00000	678,000	19.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		40.00000	43,000	19.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		673.00000	638,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		49.00000	53,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		756.00000	720,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		32.00000	35,000	19.42	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_n	19/12/2011	Foreign Exchange Future	8.50	Call		558.00000	525,000	20.50	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.50	Put		84.00000	90,000	20.50	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.15	Call		844.00000	807,000	18.99	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.15	Put		20.00000	22,000	18.99	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.90	Call		1,084.00000	1,044,000	19.85	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.90	Put		10.00000	9,000	19.85	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Call		523.00000	492,000	20.78	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Put		99.00000	107,000	20.78	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Call		326.00000	302,000	22.74	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Put		252.00000	267,000	22.74	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		163.00000	149,000	25.77	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		589.00000	614,000	25.77	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		230.00000	211,000	24.25	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		406.00000	426,000	24.25	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		595.00000	561,000	20.28	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		71.00000	76,000	20.28	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		986.00000	946,000	18.99	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		12.00000	11,000	18.99	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Call		1,231.00000	1,191,000	21.14	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Put		7.00000	6,000	21.14	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Call		374.00000	348,000	22.18	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Put		200.00000	213,000	22.18	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Call		1,330.00000	1,290,000	22.01	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Put		6.00000	5,000	22.01	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Call		429.00000	401,000	21.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		155.00000	166,000	21.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		304.00000	281,000	23.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		280.00000	296,000	23.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		490.00000	460,000	21.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		116.00000	125,000	21.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		152.00000	139,000	26.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		628.00000	654,000	26.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		215.00000	197,000	24.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		441.00000	462,000	24.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.06260	9.10450		23.20	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		753.00000	728,000	21.41	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		249.00000	265,000	21.41	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		723.00000	701,000	21.61	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		269.00000	288,000	21.61	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		784.00000	758,000	21.31	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		230.00000	245,000	21.31	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				379.12900	377.77400			11,373,870.00	3	155.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.00	Call		87,740.00000	101,290,000		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		87,640.00000	101,190,000		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		87,840.00000	101,390,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			384.52400	383.23800			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		12,380.00000	25,240,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		12,280.00000	25,140,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		12,480.00000	25,340,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			163.21500	162.52000			0.00	0	103.00
IGOV	On	03/05/2012	Index Future			165.53700	164.87000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			440.31100	440.31700			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.45500	5.51000			0.00	0	1,700.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.35500	5.40000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.28500	5.34000			0.00	0	200.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.20500	5.27000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.17000	5.23000			0.00	0	1,340.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.14500	5.20000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.14000	5.20000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.22000	5.29000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.37000	5.44000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.58000	5.65000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.82000	5.90000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.08500	6.15000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	02/02/2012	Index Future			370.17400	368.50300			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		0.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		3.00000	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		13.00000	9,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.08	Call		7.00000	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		0.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		4.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	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		14.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		6.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.60000	6.59100		4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.50500	6.59200		3.95	0.00	0	15,280.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,609.00000	6,918,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		12.00000	9,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,774.00000	7,083,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		10.00000	7,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,444.00000	6,752,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		14.00000	10,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		891.00000	1,044,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,042.00000	882,000	3.81	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,332.00000	2,074,000	3.41	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		188.00000	242,000	3.41	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,059.00000	2,289,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		433.00000	350,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,660.00000	1,444,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		427.00000	523,000	3.59	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,225.00000	1,046,000	3.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		715.00000	848,000	3.73	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		1,089.00000	1,259,000	3.88	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		881.00000	739,000	3.88	0.00	0	1,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	7.20	Call		2,478.00000	2,726,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		325.00000	261,000	4.28	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.57200	6.65800		4.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,366.00000	5,623,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		208.00000	178,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,506.00000	5,766,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		191.00000	164,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,226.00000	5,481,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		226.00000	194,000	4.88	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.65100	6.73100		4.02	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,474.00000	4,667,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		645.00000	592,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,589.00000	4,783,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		613.00000	560,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,361.00000	4,551,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		680.00000	623,000	4.76	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.74400	6.81900		3.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,187.00000	2,303,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,676.00000	1,580,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,280.00000	2,399,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,629.00000	1,535,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,095.00000	2,209,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,725.00000	1,627,000	4.02	0.00	0	0.00
R157	On	15/09/2015	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
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.37500	8.36100		12.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.35500	8.42800		15.24	263,218,496.52	2,204	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,006.00000	7,493,000	16.64	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,789.00000	1,585,000	16.64	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,331.00000	7,829,000	16.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,674.00000	1,481,000	16.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,684.00000	7,161,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,910.00000	1,696,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,762.00000	7,226,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,113.00000	1,268,000	14.28	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,537.00000	16,859,000	13.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		61.00000	74,000	13.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,995.00000	5,527,000	14.76	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,859.00000	2,082,000	14.76	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,066.00000	35,757,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,840.00000	107,531,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	17.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.43600	8.50800		14.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,530.00000	7,963,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,106.00000	2,871,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,827.00000	8,269,000	15.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		2,967.00000	2,741,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,236.00000	7,660,000	14.97	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,250.00000	3,006,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.52100	8.59200		14.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,710.00000	7,069,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,290.00000	5,003,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,975.00000	7,341,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,111.00000	4,831,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,450.00000	6,801,000	14.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,477.00000	5,181,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.60900	8.67800		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,184.00000	7,513,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,547.00000	6,260,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,439.00000	7,775,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,362.00000	6,082,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,932.00000	7,255,000	14.49	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,737.00000	6,444,000	14.49	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R189	On	03/11/2011	Bond Future			215.67505	215.69674			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.92345	218.82962			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		830.00000	923,000		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		780.00000	873,000		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		880.00000	973,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.77210	242.78097			0.00	0	0.00
R197	On	02/02/2012	Bond Future			242.22278	241.10405			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		4,104.00000	5,223,000		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		4,054.00000	5,173,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		4,154.00000	5,273,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.20000	6.19000		2.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.05700	6.13400		3.28	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,539.00000	5,747,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	2,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,665.00000	5,873,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		2.00000	1,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,413.00000	5,621,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		3.00000	2,000	3.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future			6.08800	6.16300		3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,950.00000	4,121,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		105.00000	90,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,059.00000	4,231,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		96.00000	82,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,842.00000	4,012,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		116.00000	100,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.13100	6.19700		3.05	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,239.00000	3,359,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		355.00000	327,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,327.00000	3,448,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		335.00000	307,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,153.00000	3,271,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		378.00000	347,000	3.66	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.17600	6.23400		2.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,500.00000	1,567,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		963.00000	913,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,568.00000	1,636,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		931.00000	882,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,432.00000	1,497,000	2.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		996.00000	944,000	2.79	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.93544	175.94094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			176.81840	175.70464			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		1,295.00000	182,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		1,345.00000	232,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		1,245.00000	132,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.36000	7.36100		6.50	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.27800	7.37900		7.67	0.00	0	2,511.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,320.00000	6,747,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		202.00000	160,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,515.00000	6,945,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		183.00000	144,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,127.00000	6,550,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		225.00000	178,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,727.00000	2,402,000	7.02	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		716.00000	861,000	7.02	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,019.00000	1,751,000	7.31	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,186.00000	1,387,000	7.31	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,534.00000	1,768,000	7.49	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,668.00000	1,433,000	7.49	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,339.00000	3,683,000	8.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		735.00000	610,000	8.23	0.00	0	2,640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.36400	7.46600		7.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,225.00000	6,593,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		713.00000	627,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,391.00000	6,762,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		672.00000	589,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,061.00000	6,425,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		757.00000	666,000	9.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.46100	7.55900		7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,575.00000	5,864,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,672.00000	1,544,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,711.00000	6,004,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,606.00000	1,482,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,419.00000	5,706,000	9.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,719.00000	1,589,000	9.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.56700	7.66400		7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,178.00000	3,387,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,830.00000	2,645,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,306.00000	3,520,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,757.00000	2,577,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,053.00000	3,259,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,907.00000	2,719,000	7.23	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.64000	7.64100		7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future			7.59200	7.67700		9.46	0.00	0	3,192.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,022.00000	7,428,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		278.00000	231,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,240.00000	7,649,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		252.00000	208,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,806.00000	7,208,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		307.00000	255,000	10.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.68100	7.76500		9.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,052.00000	6,377,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,142.00000	1,034,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,230.00000	6,560,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,079.00000	976,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,863.00000	6,184,000	10.33	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,195.00000	1,083,000	10.33	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.78000	7.86000		9.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,433.00000	5,689,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,319.00000	2,177,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,605.00000	5,864,000	10.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,253.00000	2,114,000	10.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,262.00000	5,514,000	10.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,387.00000	2,241,000	10.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.88300	7.96200		9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,897.00000	4,094,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,716.00000	3,534,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,044.00000	4,244,000	9.34	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	01/11/2012	Bond Future	8.05	Put		3,624.00000	3,446,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,754.00000	3,947,000	9.20	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,811.00000	3,626,000	9.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.93500	5.92000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.76900	5.84800		2.04	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,867.00000	4,013,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,955.00000	4,101,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	1,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,780.00000	3,925,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	2.47	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.77400	5.85100		1.78	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,649.00000	2,767,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		33.00000	27,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,723.00000	2,842,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		29.00000	24,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,575.00000	2,693,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		37.00000	31,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.78700	5.85000		1.69	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,046.00000	2,120,000	2.06	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	02/08/2012	Bond Future	7.25	Put		137.00000	123,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,103.00000	2,178,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		126.00000	114,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,989.00000	2,062,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		147.00000	133,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.78100	5.83100		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		704.00000	735,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		510.00000	483,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		741.00000	774,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		489.00000	465,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		666.00000	697,000	1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		529.00000	503,000	1.43	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.88000	7.87100		8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.88900	7.92600		10.34	725,501,850.00	7,500	23,029.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,278.00000	6,452,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		428.00000	392,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,500.00000	6,677,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		388.00000	355,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,048.00000	6,220,000	11.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		460.00000	422,000	11.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,954.00000	3,788,000	9.32	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		620.00000	664,000	9.32	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,791.00000	2,653,000	9.79	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	7.65	Call		1,211.00000	1,283,000	9.79	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,739.00000	1,830,000	10.11	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,171.00000	2,052,000	10.11	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,073.00000	4,220,000	11.16	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		889.00000	826,000	11.16	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.98200	8.01600		10.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,456.00000	5,582,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,520.00000	1,459,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,651.00000	5,779,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,455.00000	1,395,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,264.00000	5,388,000	11.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,590.00000	1,526,000	11.40	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.08300	8.11200		10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,745.00000	5,841,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,413.00000	2,354,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,928.00000	6,025,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,341.00000	2,283,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,564.00000	5,658,000	11.80	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,487.00000	2,426,000	11.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.18400	8.21000		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,160.00000	4,226,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,953.00000	3,884,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,317.00000	4,384,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,852.00000	3,784,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,006.00000	4,071,000	10.43	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	01/11/2012	Bond Future	8.20	Put		4,058.00000	3,988,000	10.43	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.93000	7.93100		9.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.92600	7.96300		10.81	474,177,050.00	5,000	16,841.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,481.00000	6,669,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		430.00000	392,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,719.00000	6,910,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		389.00000	355,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,236.00000	6,422,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		465.00000	425,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,902.00000	3,729,000	9.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		710.00000	762,000	9.88	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,874.00000	2,726,000	10.31	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,254.00000	1,332,000	10.31	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,823.00000	1,922,000	10.64	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,208.00000	2,081,000	10.64	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,351.00000	4,512,000	11.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		862.00000	797,000	11.77	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.00900	8.04400		11.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,752.00000	6,903,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,286.00000	1,228,000	13.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		6,953.00000	7,107,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,212.00000	1,158,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,535.00000	6,684,000	13.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,344.00000	1,285,000	13.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.09800	8.12800		11.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,024.00000	6,132,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,506.00000	2,440,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,220.00000	6,330,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,427.00000	2,363,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,829.00000	5,936,000	12.57	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,588.00000	2,521,000	12.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.19100	8.21800		11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,291.00000	4,366,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,111.00000	4,033,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,460.00000	4,537,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,998.00000	3,923,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,126.00000	4,200,000	11.41	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,228.00000	4,149,000	11.41	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.84500	8.83100		16.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future			8.84700	8.91000		20.76	0.00	0	2,587.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,371.00000	3,634,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,678.00000	2,450,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,572.00000	3,845,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,499.00000	2,281,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,177.00000	3,430,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,868.00000	2,630,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.92000	8.98200		20.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,228.00000	4,475,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,090.00000	3,861,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,412.00000	4,666,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,895.00000	3,672,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,048.00000	4,288,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,294.00000	4,057,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.99600	9.05600		19.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,873.00000	6,130,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,432.00000	4,234,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,061.00000	6,323,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,256.00000	4,063,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,688.00000	5,940,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,614.00000	4,411,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.07300	9.13200		20.31	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,361.00000	5,582,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,354.00000	6,134,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,527.00000	5,752,000	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	01/11/2012	Bond Future	9.05	Put		6,141.00000	5,925,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,197.00000	5,414,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,572.00000	6,348,000	20.00	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			131.30778	131.31193			0.00	0	0.00
R210	On	02/02/2012	Bond Future			134.01634	133.13851			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		2,139.00000	3,016,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		2,089.00000	2,966,000		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		2,189.00000	3,066,000		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	03/11/2011	Bond Future			114.28377	114.29175			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.69977	114.53906			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,039.00000	4,200,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		3,989.00000	4,150,000		0.00	0	0.00

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	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,089.00000	4,250,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			110.22859	110.23268			0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.88534	110.19814			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,698.00000	2,385,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,648.00000	2,335,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,748.00000	2,435,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.82000	8.81100			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.81200	8.89000		18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,701.00000	4,041,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,838.00000	2,557,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,923.00000	4,274,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,672.00000	2,403,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,485.00000	3,813,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,012.00000	2,720,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.88900	8.96700		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,589.00000	5,952,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,427.00000	3,179,000	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	9.30	Call		5,816.00000	6,188,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,281.00000	3,041,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,365.00000	5,721,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,579.00000	3,323,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.97000	9.04600		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,087.00000	6,421,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,543.00000	4,290,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,304.00000	6,644,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,388.00000	4,142,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,873.00000	6,201,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,703.00000	4,445,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.05500	9.13000		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,530.00000	5,816,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,522.00000	6,238,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,727.00000	6,020,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,335.00000	6,058,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,330.00000	5,611,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,708.00000	6,419,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			15,990.14000	15,959.64000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future			1.25310	1.24700		23.46	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Call		1,504.00000	1,555,000	23.52	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Put		34.00000	24,000	23.52	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Call		1,051.00000	1,090,000	21.59	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Put		81.00000	59,000	21.59	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Call		1,983.00000	2,040,000	25.45	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Put		13.00000	9,000	25.45	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future			1.26870	1.26270		23.18	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Call		1,049.00000	1,065,000	22.16	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Put		422.00000	378,000	22.16	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Call		802.00000	808,000	23.18	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Put		675.00000	621,000	23.18	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Call		1,370.00000	1,398,000	21.62	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Put		243.00000	211,000	21.62	0.00	0	0.00
Total for Derivatives :										1,679,642,841.42	43,153	1,246,487.00
<u>i-Bonds</u>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			272,700,000,000.00	2,727,000	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
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
ABCP1	On	20/09/2014			100.00000	100.00000		38,976,500,000.00		389,765	2,389,765.00
ABCP1	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN0	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN0	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN0	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN0	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN0	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN0	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		45,600,000,000.00	456,000,000.00	456,000	1,456,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000		50,600,000,000,000.00	506,000,000,000.00	506,000,000	500,000,000.00
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		21,993,100,000.00	219,931,000.00	219,931	219,931.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			170,700,000,000.00	1,707,000	10,461,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			114,500,000,000.00	1,145,000	7,718,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACCP2On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	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
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			119,800,000,000.00	1,198,000	4,263,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			50,400,000,000.00	504,000	28,538,700.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			8,509,700,000.00	85,097	85,097.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			44,500,000,000.00	445,000	445,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP51	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	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
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,169,400,000,000.00		51,694,000	29,162,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		58,700,000,000.00		587,000	649,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	29,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		57,500,000,000.00		575,000	1,864,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023			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
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157On	20/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN174On	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
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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,000,000,000,000.00		40,000,000	20,000,000.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			63,600,000,000.00	636,000	15,416,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			305,700,000,000.00	3,057,000	21,474,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			216,500,000,000.00	2,165,000	122,540,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			7,220,000,000,000.00	72,200,000	183,061,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	19,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	4,000,000.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ159L On	30/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ160L On	13/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ161L On	13/02/2012	Spot Bond	6.16900	6.16900			0.00	0	0.00
EQ162L On	23/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 On	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 On	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 On	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 On	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 On	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		601,600,000,000.00		6,016,000	72,773,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		1,198,531,750,000.00		129,571,000	318,040,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,800,080,000,000.00		180,008,000	415,476,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,801,182,500,000.00		229,450,000	232,875,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,621,595,000,000.00		349,546,000	280,550,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		139,600,000,000.00		1,396,000	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			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
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		20,000,000,000.00	200,000,000.00	200,000,000	200,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000		8,000,000,000.00	80,000.00	80,000	3,899,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		29,600,000,000.00	296,000.00	296,000	488,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000		44,800,000,000.00	448,000.00	448,000	448,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
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
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			10,950,500,000,000.00	109,505,000	58,125,000.00
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			132,100,000,000.00	1,321,000	17,236,000.00
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
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			0.00	0	8,900,000.00
IBL12	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			12,200,000,000.00	122,000,000	122,000,000.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			49,500,000,000.00	495,000	495,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000		500,000,000.00	5,000,000.00	5,000,000	5,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			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
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
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,005,800,000,000.00		40,058,000	20,162,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		181,200,000,000.00		1,812,000	30,068,000.00
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			0.00	0	0.00
IV03	On	31/03/2012	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
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			47,700,000,000.00	477,000	477,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			2,100,000,000,000.00	21,000,000	21,000,000.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	8,000,000.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	60,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000.00	4,000,000.00	4,000,000	2,000,000.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	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
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			48,400,000,000.00	484,000	16,484,000.00
MTN02	On	13/07/2014			100.00000	100.00000			189,200,000,000.00	1,892,000	3,788,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	800,000.00
MTN04	On	13/07/2017			100.00000	100.00000			161,100,000,000.00	1,611,000	5,761,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	800,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			182,700,000,000.00	1,827,000	4,469,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		113,900,000,000.00		1,139,000	6,325,000.00
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	1,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		196,000,000,000.00		1,960,000	10,891,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000		5,000,000,000,000.00		50,000,000	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		350,800,000.00	3,508,000.00	5,719,000.00	
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
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
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		13,179,000,000.00		131,790	30,131,790.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		119,100,000,000.00		1,191,000	15,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	8,974,600.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		189,400,000,000.00		1,894,000	27,187,000.00
OMN01	On	28/11/2011			100.00000	100.00000		2,280,000,000,000.00		22,800,000	5,700,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET0	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
PC2A4	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
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	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
PR2B4EOn	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
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	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
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.43500	6.51500		124,843,948,444,215.00		19,400,768,989	16,620,139,775.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.27500	8.34500		64,414,648,807,250.00		7,784,247,590	8,806,203,590.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			0.05000	0.09000		7,373,550,000.00		147,471,000	650,494,513.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.43000	2.48000			123,419,700,000.00	50,790,000	373,250,000.00
R201	On	21/12/2014	Spot Bond			6.02000	6.09000			6,291,333,921,600.00	1,045,072,080	2,275,880,080.00
R202	On	07/12/2033	Spot Bond			2.63000	2.67000			1,626,089,550,000.00	618,285,000	1,318,705,000.00
R203	On	15/09/2017	Spot Bond			7.19000	7.28500			52,869,610,407,170.00	7,353,214,243	8,159,679,000.00
R204	On	21/12/2018	Spot Bond			7.50500	7.58500			27,593,501,929,845.00	3,676,682,469	4,824,796,426.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.75500	5.82500			43,482,507,632,495.00	7,555,605,149	4,639,187,149.00
R207	On	15/01/2020	Spot Bond			7.80000	7.83500			63,526,278,535,200.00	8,144,394,684	7,107,456,284.00
R208	On	31/03/2021	Spot Bond			7.84500	7.88000			42,830,624,524,650.00	5,459,607,970	6,248,741,720.00
R209	On	31/03/2036	Spot Bond			8.77500	8.83500			12,602,942,275,950.00	1,436,232,738	10,361,903,200.00
R210	On	31/03/2028	Spot Bond			2.63000	2.68000			565,450,000,000.00	215,000,000	266,812,000.00
R211	On	31/01/2017	Spot Bond			1.25000	1.28000			727,500,000.00	582,000	609,917,000.00
R212	On	31/01/2022	Spot Bond			2.41000	2.48000			1,112,872,930,000.00	461,773,000	516,510,000.00
R213	On	28/02/2031	Spot Bond			8.73000	8.80500			11,148,681,420,000.00	1,277,054,000	2,664,857,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,151,481,000,000.00	1,254,074,000	3,620,430,000.00
R221C	On	15/03/2012	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
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	10,500,000.00
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	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			117,600,000,000.00	1,176,000	17,779,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			127,900,000,000.00	1,279,000	2,656,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			11,400,000,000.00	114,000	3,858,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			3,711,872,250.00	645,543	2,215,181.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			48,400,000.00	484,000	484,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			17,400,000,000.00	174,000	250,000.00
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			115,000,000,000.00	1,150,000	2,313,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			17,500,000,000.00	175,000	5,875,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	750,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			47,400,000,000.00	474,000	474,000.00
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
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011	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
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858On 23/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863On 19/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865On 22/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866On 04/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On 20/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN871	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A ₂ On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE6A ₃ On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE6B On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE6C On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE7A ₁ On	18/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE7A ₂ On	18/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE7B On	18/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8A ₁ On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8A ₂ On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8A ₃ On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8B ₁ On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8C On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8D On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ₁ On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ₂ On	18/01/2016	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
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		18,700,000,000.00		187,000	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		301,300,000,000.00		3,013,000	1,007,160,000.00
TN20	On	17/09/2020			100.00000	100.00000		7,122,788,900,000.00		71,227,889	290,848,489.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	87,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	179,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			263,400,000,000.00	2,634,000	16,517,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	19,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			26,800,000,000.00	268,000	71,319,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	135,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,100,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							617,065,440,450,625.00	68,254,563,927	86,281,196,070.00
Grand Total:							617,067,120,093,467.00	68,254,607,080	86,282,442,557.00