



# Daily MTM Report

Daily summary for: 08/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			7.89130	7.96750		23.32	80,862,151.10	10,247	253,476.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		652.00000	583,000	20.65	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		35.00000	42,000	20.65	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		610.00000	542,000	20.73	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		43.00000	51,000	20.73	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		695.00000	625,000	20.58	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		28.00000	34,000	20.58	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		4.00000	4,000	22.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,221.00000	1,145,000	22.71	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		277.00000	314,000	24.10	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		244.00000	205,000	24.10	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		9.00000	10,000	20.98	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		976.00000	901,000	20.98	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		23.00000	28,000	20.50	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		740.00000	669,000	20.50	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,818.00000	1,742,000	26.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	26.95	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		63.00000	74,000	20.88	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		530.00000	465,000	20.88	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,519.00000	1,443,000	24.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	24.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,569.00000	1,493,000	25.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	2,000	25.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,718.00000	1,642,000	26.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		225.00000	189,000	24.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		308.00000	348,000	24.49	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,018.00000	1,942,000	28.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	1,000	28.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		569.00000	503,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		52.00000	62,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,271.00000	1,195,000	23.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	23.06	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,172.00000	1,096,000	22.36	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	5,000	22.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		286.00000	242,000	23.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		219.00000	251,000	23.32	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		393.00000	338,000	22.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		126.00000	147,000	22.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,123.00000	1,047,000	22.02	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		6.00000	6,000	22.02	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		1,668.00000	1,592,000	25.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	25.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,618.00000	1,542,000	25.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,968.00000	1,892,000	28.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	1,000	28.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		336.00000	287,000	22.71	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		169.00000	196,000	22.71	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		457.00000	398,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		90.00000	107,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,370.00000	1,294,000	23.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	23.75	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,118.00000	2,042,000	29.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	29.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		310.00000	263,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		193.00000	222,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		18.00000	22,000	20.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		785.00000	713,000	20.43	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,419.00000	1,343,000	24.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	2,000	24.10	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		142.00000	118,000	26.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		525.00000	577,000	26.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		178.00000	149,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		411.00000	458,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,868.00000	1,792,000	27.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	27.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		831.00000	758,000	20.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		14.00000	17,000	20.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,073.00000	998,000	21.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		6.00000	7,000	21.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		879.00000	804,000	20.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		12.00000	13,000	20.28	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,320.00000	1,244,000	23.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	23.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,768.00000	1,692,000	26.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		153.00000	127,000	26.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		486.00000	536,000	26.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,469.00000	1,393,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	2,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,025.00000	949,000	21.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		8.00000	8,000	21.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		424.00000	367,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		107.00000	126,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		131.00000	109,000	27.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		564.00000	618,000	27.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		165.00000	137,000	26.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		448.00000	496,000	26.04	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		363.00000	312,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		146.00000	171,000	22.40	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		927.00000	852,000	20.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		10.00000	11,000	20.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		208.00000	174,000	24.88	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		341.00000	383,000	24.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,918.00000	1,842,000	27.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	27.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		264.00000	223,000	23.71	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		247.00000	282,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		491.00000	430,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		74.00000	89,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		193.00000	161,000	25.26	0.00	0	1,060.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		376.00000	420,000	25.26	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		81.00000	67,000	30.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		864.00000	926,000	30.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		908.00000	971,000	30.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		75.00000	62,000	30.46	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		4.00000	3,000	40.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,987.00000	3,062,000	40.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,934.00000	4,009,000	40.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	0,000	40.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		775.00000	835,000	29.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		92.00000	76,000	29.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		647.00000	703,000	28.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		114.00000	94,000	28.06	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.98630	8.06420		23.00	8,417,560.20	1,054	45,881.00

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		1,094.00000	1,020,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		66.00000	70,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,052.00000	978,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		74.00000	78,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,137.00000	1,063,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		59.00000	63,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,125.00000	1,051,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		61.00000	65,000	20.26	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		998.00000	925,000	20.04	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		84.00000	89,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		916.00000	847,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		102.00000	111,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,303.00000	1,228,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		39.00000	42,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		957.00000	884,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		93.00000	98,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,349.00000	1,273,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		35.00000	37,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		708.00000	645,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		194.00000	209,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		502.00000	453,000	22.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		388.00000	417,000	22.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		807.00000	741,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		143.00000	155,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		375.00000	335,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		611.00000	649,000	24.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,395.00000	1,319,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		31.00000	33,000	20.70	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		360.00000	322,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		646.00000	686,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,258.00000	1,183,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		44.00000	47,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		482.00000	434,000	23.00	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		418.00000	448,000	23.00	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,040.00000	966,000	20.12	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		76.00000	80,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,441.00000	1,365,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		27.00000	29,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		773.00000	708,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		159.00000	172,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		408.00000	365,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		544.00000	579,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		546.00000	494,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		332.00000	358,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,082.00000	1,008,000	20.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		68.00000	72,000	20.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,488.00000	1,412,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		24.00000	26,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		570.00000	516,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		306.00000	330,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		462.00000	415,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		448.00000	479,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		524.00000	473,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		360.00000	387,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		425.00000	381,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		511.00000	545,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		843.00000	775,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		129.00000	139,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		879.00000	810,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		115.00000	124,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,213.00000	1,138,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		49.00000	52,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		620.00000	563,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		256.00000	277,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		443.00000	398,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		479.00000	512,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		740.00000	676,000	20.74	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		176.00000	190,000	20.74	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,679.00000	1,601,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		15.00000	15,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,923.00000	1,845,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		9.00000	9,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		677.00000	615,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		213.00000	229,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		391.00000	350,000	24.15	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		577.00000	614,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,874.00000	1,796,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		10.00000	10,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,169.00000	1,094,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		55.00000	58,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		595.00000	539,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		281.00000	303,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		346.00000	309,000	24.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		682.00000	723,000	24.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,630.00000	1,553,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		16.00000	17,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		647.00000	589,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		233.00000	253,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,535.00000	1,459,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		21.00000	23,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,583.00000	1,506,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		19.00000	20,000	20.99	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,727.00000	1,650,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		13.00000	14,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,972.00000	1,894,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		8.00000	8,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		332.00000	296,000	25.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		718.00000	760,000	25.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		319.00000	284,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		755.00000	798,000	25.31	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		254.00000	225,000	26.71	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		990.00000	1,039,000	26.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.07480	8.15410		22.96	1,090,098.00	135	21,567.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,070.00000	998,000	20.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		166.00000	173,000	20.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,033.00000	965,000	20.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		179.00000	190,000	20.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,108.00000	1,036,000	20.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		154.00000	161,000	20.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		616.00000	570,000	23.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		562.00000	595,000	23.14	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.16030	8.24160		23.10	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,246.00000	1,175,000	20.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		204.00000	215,000	20.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,211.00000	1,140,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		219.00000	230,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,282.00000	1,210,000	20.11	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		190.00000	200,000	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		234.00000	245,000	20.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,176.00000	1,105,000	20.17	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,332.00000	1,380,000	25.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		474.00000	440,000	25.96	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		847.00000	793,000	22.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		505.00000	533,000	22.08	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		599.00000	557,000	24.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		957.00000	997,000	24.46	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,412.00000	1,461,000	26.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		454.00000	421,000	26.25	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.24180	8.32430		23.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,078.00000	1,018,000	21.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		454.00000	476,000	21.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,054.00000	995,000	21.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		480.00000	503,000	21.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,103.00000	1,041,000	21.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		429.00000	449,000	21.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		621.00000	648,000	22.50	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		945.00000	890,000	22.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,375.00000	1,418,000	25.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		599.00000	560,000	25.63	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.32590	8.40770		23.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,102.00000	1,049,000	22.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		644.00000	673,000	22.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,082.00000	1,029,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		674.00000	703,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,123.00000	1,070,000	22.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		615.00000	644,000	22.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,414.00000	1,458,000	25.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		722.00000	684,000	25.41	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,042.00000	991,000	22.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		734.00000	765,000	22.95	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			9.08140	9.15650		24.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,826.00000	1,788,000	24.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,170.00000	1,207,000	24.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,808.00000	1,770,000	24.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,202.00000	1,239,000	24.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,845.00000	1,807,000	24.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,139.00000	1,176,000	24.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		859.00000	896,000	23.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,015.00000	1,977,000	23.02	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.17190	10.24700		26.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,517.00000	2,477,000	25.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,470.00000	1,505,000	25.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,500.00000	2,457,000	25.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,503.00000	1,535,000	25.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,534.00000	2,497,000	25.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,437.00000	1,475,000	25.20	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.89130	7.96750		23.32	39,456.50	5	419.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			97,586.00000	90,074,000	20.98	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			836.00000	944,000	20.98	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			92,738.00000	85,244,000	20.63	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			988.00000	1,114,000	20.63	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			102,457.00000	94,929,000	21.32	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			707.00000	799,000	21.32	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.98630	8.06420		23.00	0.00	0	427.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		70,798.00000	64,500,000	20.86	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		19,378.00000	20,870,000	20.86	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		67,698.00000	61,520,000	20.99	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		21,278.00000	22,890,000	20.99	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		74,004.00000	67,589,000	20.74	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		17,584.00000	18,959,000	20.74	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		54,361.00000	57,872,000	23.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		40,781.00000	36,502,000	23.92	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future				12.70160	12.77920			2,146,570.40	169	14,062.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,158.00000	1,084,000	19.24	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		29.00000	32,000	19.24	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,112.00000	1,038,000	19.06	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		33.00000	36,000	19.06	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,205.00000	1,131,000	19.42	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		26.00000	29,000	19.42	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		679.00000	617,000	18.18	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		100.00000	115,000	18.18	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,495.00000	1,418,000	20.93	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		16.00000	16,000	20.93	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		929.00000	857,000	18.32	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		50.00000	55,000	18.32	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		1,065.00000	992,000	18.87	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		36.00000	40,000	18.87	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,284.00000	2,207,000	26.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		5.00000	5,000	26.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,086.00000	2,008,000	24.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		7.00000	6,000	24.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.84210	12.92210		20.83	0.00	0	3,968.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,575.00000	1,504,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		103.00000	112,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,531.00000	1,460,000	18.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		109.00000	118,000	18.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,620.00000	1,548,000	18.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		98.00000	106,000	18.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,487.00000	1,416,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		115.00000	124,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,216.00000	1,154,000	18.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		194.00000	212,000	18.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,987.00000	1,911,000	20.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		65.00000	69,000	20.19	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,289.00000	1,226,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		167.00000	184,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		953.00000	900,000	19.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		331.00000	358,000	19.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,665.00000	1,592,000	19.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		93.00000	100,000	19.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,080.00000	2,004,000	20.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		58.00000	62,000	20.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,365.00000	1,300,000	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		143.00000	158,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,894.00000	1,819,000	19.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		72.00000	77,000	19.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,146.00000	1,086,000	19.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		224.00000	244,000	19.09	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.96880	13.05140		21.40	0.00	0	2,832.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,500.00000	1,444,000	19.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		299.00000	325,000	19.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,467.00000	1,411,000	19.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		316.00000	342,000	19.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,533.00000	1,477,000	19.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		282.00000	308,000	19.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10160	0.10220		21.22	0.00	0	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,221.00000	2,161,000	26.28	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	26.28	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,229.00000	1,169,000	20.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		9.00000	9,000	20.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,220.00000	3,160,000	29.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	29.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10310	0.10360		22.70	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,445.00000	1,394,000	20.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		85.00000	84,000	20.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		763.00000	721,000	22.70	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		403.00000	411,000	22.70	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		2,369.00000	2,318,000	20.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		9.00000	8,000	20.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.91180	10.99790		18.92	10,911.80	1	22,787.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,205.00000	1,119,000	17.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		7.00000	7,000	17.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,156.00000	1,071,000	17.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		8.00000	9,000	17.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,255.00000	1,169,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		7.00000	7,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,012.00000	929,000	17.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		14.00000	17,000	17.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,453.00000	1,366,000	19.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		5.00000	4,000	19.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,701.00000	1,614,000	20.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		3.00000	2,000	20.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,601.00000	1,515,000	19.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		3.00000	3,000	19.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		98.00000	79,000	23.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		850.00000	917,000	23.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,059.00000	976,000	17.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		11.00000	14,000	17.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		121.00000	98,000	22.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		723.00000	786,000	22.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,502.00000	1,416,000	19.33	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		4.00000	4,000	19.33	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		289.00000	242,000	19.39	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		291.00000	330,000	19.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		785.00000	702,000	16.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		37.00000	40,000	16.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		113.00000	91,000	22.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		765.00000	829,000	22.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		699.00000	617,000	16.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		51.00000	55,000	16.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		965.00000	882,000	17.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		17.00000	20,000	17.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,403.00000	1,317,000	18.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		5.00000	5,000	18.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		216.00000	178,000	20.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		418.00000	466,000	20.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		874.00000	791,000	17.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		26.00000	29,000	17.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		919.00000	836,000	17.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		21.00000	24,000	17.05	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		44.00000	47,000	16.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		742.00000	659,000	16.83	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		311.00000	261,000	19.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		263.00000	299,000	19.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		982.00000	1,052,000	23.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		80.00000	64,000	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			11.04390	11.13250		19.93	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,156.00000	1,078,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		124.00000	134,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,117.00000	1,040,000	18.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		135.00000	146,000	18.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,195.00000	1,116,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		113.00000	122,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,103.00000	2,016,000	19.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		21.00000	22,000	19.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,041.00000	966,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		159.00000	172,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,408.00000	1,325,000	18.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		76.00000	81,000	18.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,151.00000	2,064,000	19.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		19.00000	20,000	19.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,321.00000	1,238,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		89.00000	94,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		803.00000	739,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		271.00000	295,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		719.00000	660,000	19.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		337.00000	366,000	19.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,004.00000	931,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		172.00000	187,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		554.00000	505,000	20.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		522.00000	561,000	20.08	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		413.00000	376,000	21.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		781.00000	832,000	21.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		643.00000	589,000	19.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		411.00000	445,000	19.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		346.00000	314,000	22.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		964.00000	1,020,000	22.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		620.00000	566,000	19.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		438.00000	472,000	19.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,633.00000	1,548,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		51.00000	54,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		478.00000	435,000	20.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		646.00000	691,000	20.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.16780	11.25900		20.06	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,147.00000	1,078,000	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		288.00000	310,000	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,114.00000	1,047,000	18.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		305.00000	329,000	18.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,179.00000	1,110,000	18.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		270.00000	292,000	18.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.28820	11.38200		20.26	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,149.00000	1,086,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		493.00000	523,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,119.00000	1,058,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		513.00000	545,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,141.00000	1,116,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		435.00000	503,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			416.72200	413.96600			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			422.65000	419.83300			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			380.28400	377.76000			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			385.69400	383.11400			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.13320	8.23510		19.18	8,133,200.00	1,000	11,712.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,587.00000	1,485,000	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		1,537.00000	1,435,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,636.00000	1,535,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	2,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		756.00000	662,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		21.00000	29,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		945.00000	845,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		10.00000	12,000	20.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.14990	8.25250		19.34	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,066.00000	975,000	19.50	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		64.00000	75,000	19.50	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,023.00000	933,000	19.42	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		71.00000	83,000	19.42	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,109.00000	1,018,000	19.57	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		57.00000	68,000	19.57	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		939.00000	852,000	19.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		87.00000	102,000	19.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,334.00000	1,238,000	19.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		32.00000	38,000	19.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		673.00000	598,000	19.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		171.00000	198,000	19.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		898.00000	813,000	19.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		96.00000	113,000	19.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,288.00000	1,193,000	19.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		36.00000	43,000	19.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,059.00000	1,958,000	22.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	8,000	22.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		574.00000	507,000	19.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		222.00000	257,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.17210	8.27440		19.27	0.00	0	6,162.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		846.00000	772,000	18.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		222.00000	250,000	18.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		813.00000	740,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		239.00000	268,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		880.00000	805,000	18.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		206.00000	233,000	18.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.14630	9.22390		17.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,318.00000	2,247,000	16.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		394.00000	401,000	16.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,278.00000	2,213,000	16.45	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		404.00000	417,000	16.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,358.00000	2,287,000	16.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		384.00000	391,000	16.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.78020	7.84910		17.10	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		615.00000	550,000	16.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		16.00000	20,000	16.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		570.00000	506,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		21.00000	26,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		662.00000	596,000	16.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		13.00000	16,000	16.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		296.00000	246,000	16.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		97.00000	116,000	16.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,051.00000	983,000	18.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	3,000	18.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		329.00000	276,000	16.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		80.00000	96,000	16.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,002.00000	933,000	18.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	3,000	18.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		483.00000	420,000	16.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		34.00000	40,000	16.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		952.00000	884,000	17.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		3.00000	4,000	17.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		441.00000	381,000	16.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		42.00000	51,000	16.36	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			7.85940	7.93010		16.80	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		533.00000	479,000	16.21	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		153.00000	170,000	16.21	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		502.00000	450,000	16.31	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		172.00000	191,000	16.31	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		568.00000	510,000	16.11	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		138.00000	151,000	16.11	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.07590	0.08730			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.07410	0.08700			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.21010	0.19220			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.33050	0.36160			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.17140	0.15350			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.23830	0.21950			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.07790	0.08910			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.06310	0.06780			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.05720	0.06160			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.09760	0.08910			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.12700	0.11610			0.00	0	12,987.00

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			8.83940	8.88950		22.64	0.00	0	25.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.30	Call		637.00000	591,000	19.78	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.30	Put		48.00000	52,000	19.78	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.35	Call		597.00000	552,000	19.93	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.35	Put		58.00000	63,000	19.93	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.25	Call		678.00000	632,000	19.62	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.25	Put		39.00000	43,000	19.62	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.50	Call		488.00000	446,000	20.65	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.50	Put		99.00000	107,000	20.65	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.15	Call		763.00000	717,000	19.32	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.15	Put		24.00000	28,000	19.32	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.90	Call		998.00000	948,000	19.17	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.90	Put		9.00000	9,000	19.17	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Call		455.00000	415,000	20.93	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Put		116.00000	126,000	20.93	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Call		273.00000	243,000	22.96	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Put		284.00000	304,000	22.96	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		130.00000	113,000	26.09	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		641.00000	674,000	26.09	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		188.00000	166,000	24.57	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		449.00000	477,000	24.57	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		522.00000	479,000	20.36	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		83.00000	90,000	20.36	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		900.00000	852,000	18.87	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		11.00000	13,000	18.87	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,145.00000	1,096,000	20.54		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	7,000	20.54		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		317.00000	284,000	22.35		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		228.00000	245,000	22.35		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,244.00000	1,194,000	21.46		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	21.46		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		367.00000	331,000	21.79		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		178.00000	192,000	21.79		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		253.00000	225,000	23.28		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		314.00000	336,000	23.28		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		424.00000	385,000	21.22		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		135.00000	146,000	21.22		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		121.00000	105,000	26.37		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		682.00000	716,000	26.37		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		175.00000	154,000	24.89		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		486.00000	515,000	24.89		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.96450	9.01810		23.11		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		699.00000	662,000	21.72		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		281.00000	298,000	21.72		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		673.00000	637,000	21.92		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		305.00000	323,000	21.92		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		727.00000	689,000	21.52		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		259.00000	275,000	21.52		0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			381.44800	379.09500			0.00	0	155.00
GOVI	On	02/02/2012	GOVI	369.00	Call		100,950.00000	124,480,000		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		100,850.00000	124,380,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		101,050.00000	124,580,000		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			386.87400	384.46800			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		24,680.00000	48,740,000		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		24,580.00000	48,640,000		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		24,780.00000	48,840,000		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			163.74600	163.32100			0.00	0	103.00
IGOV	On	03/05/2012	Index Future			166.07500	165.63600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			442.30400	442.30400			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.38000	5.41000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.35000	5.39000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.30000	5.34000			0.00	101	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.19000	5.24000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.16000	5.20000			0.00	0	1,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.13000	5.18000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.12000	5.18000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.20000	5.26000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.33000	5.41000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.53000	5.61000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.76000	5.85000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.02000	6.10000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	02/02/2012	Index Future			373.64200	370.25500			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280				0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000			0.00	0	0.00
R157 On	03/11/2011	Bond Future			6.60000	6.59100			4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future			6.42300	6.52100			3.91	592,851,628.31	4,639	16,934.00
R157 On	02/02/2012	Bond Future	8.50	Call		6,854.00000	7,206,000	4.08		0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		2.00000	1,000	4.08		0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		7,020.00000	7,372,000	4.08		0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		1.00000	1,000	4.08		0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		6,688.00000	7,039,000	4.08		0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put		3.00000	1,000	4.08		0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call		1,025.00000	1,213,000	3.92		0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put		921.00000	756,000	3.92		0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.00	Put		2,182.00000	1,911,000	3.82		0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call		293.00000	374,000	3.82		0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call		2,200.00000	2,478,000	4.01		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	7.05	Put		319.00000	244,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,531.00000	1,306,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		553.00000	680,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,102.00000	918,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		847.00000	1,015,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		1,223.00000	1,432,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		761.00000	617,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,627.00000	2,925,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		219.00000	165,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.48200	6.59100		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,489.00000	5,831,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		108.00000	85,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,636.00000	5,980,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		98.00000	77,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,343.00000	5,683,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		120.00000	95,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.55400	6.67400		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,554.00000	4,853,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		550.00000	477,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,671.00000	4,974,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		519.00000	451,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,438.00000	4,734,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		581.00000	506,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.63400	6.77000		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,426.00000	2,644,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.00	Put		1,777.00000	1,608,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,506.00000	2,729,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,716.00000	1,553,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,347.00000	2,561,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,838.00000	1,666,000	4.42	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.37500	8.36100		12.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.24500	8.37000		15.29	110,359,597.56	916	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,168.00000	8,076,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,403.00000	1,116,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,497.00000	8,423,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,292.00000	1,023,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,844.00000	7,733,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,521.00000	1,215,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,420.00000	6,544,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,319.00000	1,638,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,042.00000	15,891,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		115.00000	159,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,646.00000	4,890,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		2,059.00000	2,497,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	13.25	Call		35,615.00000	36,809,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,389.00000	108,584,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.32200	8.45200		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,778.00000	8,609,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,835.00000	2,447,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,067.00000	8,913,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,688.00000	2,315,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,494.00000	8,310,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,989.00000	2,586,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.40400	8.53900		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,886.00000	7,610,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,984.00000	4,467,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,132.00000	7,871,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,786.00000	4,284,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,642.00000	7,352,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,187.00000	4,656,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.48700	8.62700		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,489.00000	8,196,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,397.00000	5,843,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,722.00000	8,442,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,190.00000	5,649,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,259.00000	7,953,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,609.00000	6,042,000	14.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			215.67505	215.69674			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.87911	218.90048			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		900.00000	879,000		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		850.00000	829,000		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		950.00000	929,000		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			242.20465	242.21283			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,213.00000	5,205,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		5,163.00000	5,155,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		5,263.00000	5,255,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.20000	6.19000		2.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			5.96900	6.06800		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,716.00000	5,984,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	0,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,842.00000	6,111,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,589.00000	5,858,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			5.99100	6.10300		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,062.00000	4,325,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		69.00000	53,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,173.00000	4,437,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		61.00000	47,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,951.00000	4,213,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		76.00000	59,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.02400	6.15000		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,327.00000	3,561,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		337.00000	287,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,415.00000	3,652,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		317.00000	269,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,239.00000	3,471,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		358.00000	306,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.05200	6.19700		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,827.00000	1,998,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,216.00000	1,092,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,887.00000	2,061,000	3.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.55	Put		1,175.00000	1,055,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,768.00000	1,936,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,257.00000	1,131,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.93544	175.94094			0.00	0	0.00
R202	On	02/02/2012	Bond Future			178.22078	177.09377			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		94.00000	1,221,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		44.00000	1,171,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		144.00000	1,271,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.36000	7.36100		6.50	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.18100	7.27700		6.92	0.00	0	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,645.00000	7,078,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		54.00000	38,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,852.00000	7,287,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		46.00000	33,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,438.00000	6,869,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		62.00000	44,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,341.00000	2,048,000	6.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	6.95	Call		804.00000	959,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,637.00000	1,401,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,278.00000	1,490,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,632.00000	1,878,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,293.00000	1,090,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,496.00000	3,857,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		419.00000	331,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.26200	7.36500		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,393.00000	6,790,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		431.00000	367,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,570.00000	6,970,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		401.00000	340,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,218.00000	6,611,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		464.00000	396,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.35300	7.46200		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,646.00000	5,986,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,330.00000	1,204,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,790.00000	6,134,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,272.00000	1,150,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,500.00000	5,836,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,387.00000	1,257,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.45100	7.56900		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,758.00000	4,024,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,025.00000	2,809,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,869.00000	4,140,000	8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Put		2,934.00000	2,723,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,648.00000	3,909,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,117.00000	2,896,000	8.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.64000	7.64100		7.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.47000	7.58600		9.37	0.00	0	3,192.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,360.00000	7,947,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		131.00000	95,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,588.00000	8,179,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		115.00000	83,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,132.00000	7,715,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		147.00000	107,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.55300	7.67600		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,211.00000	6,721,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		842.00000	714,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,399.00000	6,915,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		789.00000	667,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,026.00000	6,528,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		899.00000	763,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.64600	7.77500		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,512.00000	5,950,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,975.00000	1,768,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,672.00000	6,116,000	10.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Put		1,897.00000	1,695,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,354.00000	5,785,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,056.00000	1,842,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.74100	7.87800		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,353.00000	4,714,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,769.00000	3,469,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,481.00000	4,848,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,659.00000	3,365,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		4,226.00000	4,581,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,881.00000	3,575,000	9.89	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.93500	5.92000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.70700	5.78600		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,981.00000	4,127,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		4,069.00000	4,215,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,894.00000	4,040,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.70300	5.79800		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,726.00000	2,874,000	2.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		24.00000	19,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,801.00000	2,949,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		21.00000	16,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,651.00000	2,798,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		27.00000	21,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.70500	5.81900		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,138.00000	2,270,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		186.00000	160,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,194.00000	2,327,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		174.00000	150,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,082.00000	2,213,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		197.00000	170,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.67600	5.82100		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,018.00000	1,110,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		812.00000	737,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,051.00000	1,145,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		788.00000	715,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		986.00000	1,076,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		838.00000	760,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.88000	7.87100		8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.78300	7.90900		9.16	726,142,524.40	7,460	35,552.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,123.00000	6,786,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		176.00000	121,000	9.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		6,361.00000	7,031,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		153.00000	105,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,884.00000	6,541,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		199.00000	138,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,789.00000	3,246,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		551.00000	727,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,553.00000	2,116,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,070.00000	1,351,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,553.00000	1,910,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,888.00000	1,527,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,845.00000	4,416,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		564.00000	417,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.87100	8.00400		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,362.00000	5,897,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,360.00000	1,159,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,547.00000	6,090,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,285.00000	1,091,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,181.00000	5,707,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,441.00000	1,231,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.96800	8.10700		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,574.00000	6,071,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,215.00000	1,966,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,741.00000	6,246,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,127.00000	1,886,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,408.00000	5,899,000	11.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Put		2,305.00000	2,050,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.06300	8.20900		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,409.00000	4,816,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,197.00000	3,844,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,543.00000	4,957,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,073.00000	3,727,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,276.00000	4,676,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,323.00000	3,963,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.93000	7.93100		9.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.83700	7.94100		9.42	65,240,713.44	684	16,841.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,348.00000	6,939,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		163.00000	117,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,604.00000	7,201,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		140.00000	100,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,091.00000	6,676,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		186.00000	134,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,663.00000	3,190,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		605.00000	769,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,570.00000	2,180,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,085.00000	1,332,000	9.29	0.00	0	960.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.90	Call		1,610.00000	1,928,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,861.00000	1,541,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,127.00000	4,644,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		504.00000	384,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.91600	8.02500		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,552.00000	7,066,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		973.00000	835,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,763.00000	7,284,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		909.00000	778,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,340.00000	6,847,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,036.00000	891,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.00100	8.11600		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,857.00000	6,305,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,270.00000	2,047,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,038.00000	6,493,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,175.00000	1,960,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,678.00000	6,119,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,367.00000	2,138,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.09000	8.21000		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,364.00000	4,729,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,138.00000	3,822,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,511.00000	4,883,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,004.00000	3,695,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,221.00000	4,579,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,278.00000	3,954,000	11.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.84500	8.83100		16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.70700	8.84200		20.86	0.00	0	2,587.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,608.00000	4,247,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,385.00000	1,953,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,819.00000	4,480,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,215.00000	1,805,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,402.00000	4,020,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,562.00000	2,109,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.77600	8.91500		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,452.00000	5,064,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,799.00000	3,323,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,650.00000	5,278,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,617.00000	3,157,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,256.00000	4,852,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,986.00000	3,494,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.84800	8.99100		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,125.00000	6,789,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,191.00000	3,751,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,318.00000	6,995,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Put		4,020.00000	3,593,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,934.00000	6,586,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,367.00000	3,915,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.92100	9.06800		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,563.00000	6,160,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,077.00000	5,555,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,743.00000	6,351,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,879.00000	5,367,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,383.00000	5,968,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,279.00000	5,745,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			131.30778	131.31193			0.00	0	0.00
R210	On	02/02/2012	Bond Future			135.43464	134.18902			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		3,189.00000	4,435,000		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		3,139.00000	4,385,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		3,239.00000	4,485,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			114.28377	114.29175			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.68382	114.69137			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,191.00000	4,184,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		4,141.00000	4,134,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,241.00000	4,234,000		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			111.37416	110.88080			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,381.00000	2,874,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,331.00000	2,824,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,431.00000	2,924,000		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			8.67100	8.80600		18.66	42,679,530.68	487	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,016.00000	4,675,000	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Put		2,484.00000	2,052,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,251.00000	4,929,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,332.00000	1,918,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,787.00000	4,425,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,646.00000	2,193,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.74400	8.88400		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,941.00000	6,649,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,128.00000	2,721,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,177.00000	6,899,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,991.00000	2,598,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,709.00000	6,402,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,272.00000	2,850,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.82100	8.96500		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,416.00000	7,097,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,247.00000	3,798,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,639.00000	7,333,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,098.00000	3,662,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,195.00000	6,864,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,400.00000	3,939,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90100	9.05000		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,812.00000	6,426,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,196.00000	5,659,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,015.00000	6,641,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,015.00000	5,490,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,606.00000	6,208,000	18.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.95	Put		6,376.00000	5,827,000	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			15,947.43000	16,075.61000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.24360	1.25490		23.44	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,571.00000	1,460,000	23.57	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		22.00000	24,000	23.57	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,103.00000	996,000	21.47	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		54.00000	60,000	21.47	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,058.00000	1,945,000	25.67	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		9.00000	9,000	25.67	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.25930	1.27070		22.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,076.00000	983,000	21.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		369.00000	390,000	21.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Call		813.00000	734,000	22.82		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		606.00000	641,000	22.82		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,415.00000	1,311,000	21.34		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		208.00000	218,000	21.34		0.00	0	0.00
<b>Total for Derivatives :</b>								<b>1,637,973,942.39</b>	<b>26,898</b>	<b>1,318,207.00</b>

### i-Bonds

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A <sub>2</sub> 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 <sub>On</sub> 09/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L <sub>On</sub> 21/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA386L <sub>On</sub> 22/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	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
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,944,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,567,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,955,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,487,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC11On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD11On	30/06/2035	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
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	28,947,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	169,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	1,112,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,778,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	21,038,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		32,200,000,000,000.00		322,000,000	91,521,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		46,030,200,000,000.00		460,302,000	181,980,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		3,835,121,200,000.00		38,351,212	20,117,682.00
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	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			12,421,200,000,000.00	124,212,000	72,579,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,541,265,000,000.00	923,380,000	301,530,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			3,205,440,000,000.00	320,544,000	365,338,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			5,288,325,200,000.00	673,672,000	231,171,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,580,040,000,000.00	610,672,000	253,936,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013	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		400,000,000,000.00		4,000,000	1,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,782,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	296,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	36.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		183,000,000,000.00		1,830,000	1,220,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		6,434,800,000,000.00		64,348,000	57,588,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		7,200,000,000,000.00		72,000,000	17,170,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,780,000,000,000.00	17,800,000	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			1,736,820,500,000.00	17,368,205	17,368,205.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	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
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		22,400,000,000,000.00		224,000,000	112,000,000.00
IND207	On	14/02/2012			100.00000	100.00000		9,000,000,000,000.00		90,000,000	90,000,000.00
IND208	On	21/02/2012			100.00000	100.00000		29,000,000,000,000.00		290,000,000	290,000,000.00
IND209	On	28/02/2012			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	46,000,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	20,071,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			11,200,000,000,000.00	112,000,000	29,925,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA213	On	29/03/2012	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			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00	940,000,000,000.00	9,400,000	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
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000		14,000,000,000,000.00	14,000,000,000,000.00	140,000,000	140,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		27,960,000,000,000.00		279,600,000	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			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	3,589,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,465,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	2,000,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	4,503,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,469,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,623,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	5,730,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			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
NQ1B1	On	22/05/2013			100.00000	100.00000			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
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		18,000,000,000,000.00	180,000,000	180,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		16,000,000,000,000.00	160,000,000	160,000,000	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000		0.00	0	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,200,000,000,000.00	22,000,000	22,000,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00	156,000,000	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,360,000,000,000.00	13,600,000	13,600,000	6,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500		0.00	0	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000		0.00	0	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000		0.00	0	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000		0.00	0	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000		0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		9,200,000,000,000.00		92,000,000	27,188,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		800,000,000,000.00	8,000,000	2,000,000.00	
PRP1A	On	01/10/2012			100.00000	100.00000		200,000,000,000.00	2,000,000	1,000,000.00	
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	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.36000	6.45000		242,079,705,686,160.00	38,062,846,806	15,674,172,412.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.17000	8.29000		153,745,056,372,180.00	18,818,244,354	8,480,152,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.05000	0.05000		59,664,350,000.00	1,193,287,000	722,483,188.00	
R197	On	07/12/2023	Spot Bond			2.43000	2.43000		280,439,010,000.00	115,407,000	305,713,826.00	
R201	On	21/12/2014	Spot Bond			5.94000	6.03000		33,891,026,400,000.00	5,705,560,000	2,245,818,000.00	
R202	On	07/12/2033	Spot Bond			2.58000	2.62000		3,148,451,400,000.00	1,220,330,000	1,308,485,000.00	
R203	On	15/09/2017	Spot Bond			7.10000	7.19000		116,523,123,463,000.00	16,411,707,530	7,808,005,470.00	
R204	On	21/12/2018	Spot Bond			7.39000	7.50000		68,895,525,255,000.00	9,322,804,500	4,521,145,600.00	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.70000	5.77000		116,230,706,400,000.00		20,391,352,000	4,478,712,000.00
R207	On	15/01/2020	Spot Bond			7.70000	7.82000		170,033,728,480,000.00		22,082,302,400	9,806,781,000.00
R208	On	31/03/2021	Spot Bond			7.76000	7.86000		133,451,897,013,840.00		17,197,409,409	6,403,762,000.00
R209	On	31/03/2036	Spot Bond			8.64000	8.77000		231,797,507,915,520.00		26,828,415,268	10,199,247,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.62000		1,126,621,783,200.00		441,812,464	225,488,000.00
R211	On	31/01/2017	Spot Bond			1.25000	1.25000		1,464,750,000,000.00		1,171,800,000	556,418,746.00
R212	On	31/01/2022	Spot Bond			2.36000	2.41000		2,973,482,000,000.00		1,259,950,000	537,359,029.00
R213	On	28/02/2031	Spot Bond			8.59500	8.72500		28,981,377,360,000.00		3,371,888,000	1,999,452,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		73,206,003,000,000.00		11,262,462,000	2,821,956,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		6,300,000,000,000.00	63,000,000	10,500,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	7,500,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,760,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,937,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,974,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	174,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,267,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN855	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000		80,000,000,000,000.00	800,000,000	200,000,000.00	
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		201,000,000,000,000.00		2,010,000,000	1,006,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		78,421,200,000,000.00		784,212,000	319,541,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		37,100,000,000,000.00		371,000,000	172,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		53,800,000,000,000.00		538,000,000	179,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		9,850,000,000,000.00		98,500,000	86,200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,600,000,000,000.00	76,000,000	19,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	15,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		10,043,800,000,000.00		100,438,000	71,562,000.00
WS05	On	01/08/2018			100.00000	100.00000		41,000,000,000,000.00		410,000,000	135,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000		6,600,000,000,000.00		66,000,000	33,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			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
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			16,600,000,000,000.00	166,000,000	43,000,000.00
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
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>2,299,220,277,788,900.00</b>	<b>206,383,008,148</b>	<b>85,351,723,194.00</b>
<b>Grand Total:</b>							<b>2,299,221,915,762,840.00</b>	<b>16,383,035,046</b>	<b>85,353,041,401.00</b>