

Daily MTM Report

Daily summary for: 22/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.35450	8.02100		23.90	2,582,334,177.50	309,095	317,361.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		751.00000	1,049,000	21.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		80.00000	45,000	21.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		713.00000	1,004,000	21.19	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		92.00000	50,000	21.19	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		791.00000	1,094,000	21.56	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		70.00000	40,000	21.56	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		15.00000	12,000	23.56	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,286.00000	1,616,000	23.56	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		347.00000	205,000	22.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		368.00000	559,000	22.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		31.00000	21,000	22.65	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,052.00000	1,375,000	22.65	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		60.00000	36,000	21.74	28,800.00	800	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		831.00000	1,140,000	21.74	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,874.00000	2,209,000	27.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		3.00000	5,000	27.93	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		119.00000	61,000	20.83	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		640.00000	915,000	20.83	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,577.00000	1,911,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		6.00000	7,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,626.00000	1,961,000	26.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		5.00000	7,000	26.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,774.00000	2,110,000	27.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		3.00000	6,000	27.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		348.00000	532,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		377.00000	228,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,073.00000	2,408,000	29.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	4,000	29.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		676.00000	959,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		105.00000	55,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,334.00000	1,664,000	23.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		13.00000	10,000	23.75	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,239.00000	1,567,000	23.38	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		18.00000	13,000	23.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		411.00000	620,000	21.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		290.00000	166,000	21.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		513.00000	759,000	21.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		192.00000	105,000	21.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,191.00000	1,519,000	23.20	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		20.00000	15,000	23.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,725.00000	2,060,000	26.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		4.00000	6,000	26.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,675.00000	2,010,000	26.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		4.00000	6,000	26.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,023.00000	2,358,000	29.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	4,000	29.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		459.00000	687,000	21.53	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		238.00000	133,000	21.53	682,024.00	5,128	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		572.00000	835,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		151.00000	81,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,431.00000	1,763,000	24.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		10.00000	9,000	24.51	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,172.00000	2,507,000	30.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	3,000	30.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		434.00000	653,000	21.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		263.00000	149,000	21.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		51.00000	32,000	21.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		872.00000	1,186,000	21.92	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,479.00000	1,812,000	24.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		8.00000	8,000	24.89	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		252.00000	393,000	23.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		581.00000	389,000	23.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		295.00000	457,000	23.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		474.00000	303,000	23.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,923.00000	2,259,000	28.31	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	19/12/2011	Foreign Exchange Future	6.10	Put		2.00000	5,000	28.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		916.00000	1,233,000	22.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		45.00000	29,000	22.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,144.00000	1,470,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		23.00000	16,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		961.00000	1,280,000	22.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		40.00000	26,000	22.29	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,382.00000	1,714,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		11.00000	10,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,824.00000	2,159,000	27.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		3.00000	5,000	27.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		265.00000	413,000	23.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		544.00000	359,000	23.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,528.00000	1,862,000	25.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		7.00000	8,000	25.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,098.00000	1,422,000	22.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		27.00000	18,000	22.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		542.00000	796,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		171.00000	92,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		239.00000	374,000	24.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		618.00000	420,000	24.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		280.00000	435,000	23.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		509.00000	331,000	23.40	33,100.00	100	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		485.00000	722,000	21.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		214.00000	118,000	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,006.00000	1,327,000	22.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		35.00000	23,000	22.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		329.00000	506,000	22.64	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		408.00000	252,000	22.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,973.00000	2,308,000	28.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		2.00000	4,000	28.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		389.00000	588,000	21.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		318.00000	184,000	21.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		605.00000	875,000	20.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		134.00000	71,000	20.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		312.00000	481,000	22.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		441.00000	277,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.45080	8.11310		23.25	52,986,516.00	6,270	49,345.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,164.00000	1,477,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		87.00000	62,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,122.00000	1,433,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		95.00000	68,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,206.00000	1,522,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		79.00000	57,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,194.00000	1,509,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		81.00000	58,000	21.49	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,068.00000	1,377,000	21.29	35,802,000.00	26,000	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		105.00000	76,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		987.00000	1,291,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		124.00000	90,000	21.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,369.00000	1,691,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		56.00000	40,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,028.00000	1,334,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		115.00000	83,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,414.00000	1,737,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		51.00000	36,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		779.00000	1,046,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		216.00000	145,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		569.00000	781,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		406.00000	280,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		877.00000	1,166,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		164.00000	115,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		437.00000	608,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		624.00000	457,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,459.00000	1,784,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		46.00000	33,000	22.00	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		421.00000	588,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		658.00000	487,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,325.00000	1,645,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		62.00000	44,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		548.00000	752,000	21.52	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		435.00000	301,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,110.00000	1,421,000	21.36	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		97.00000	70,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,505.00000	1,832,000	22.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		42.00000	31,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		844.00000	1,126,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		181.00000	125,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		471.00000	652,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		558.00000	401,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		614.00000	841,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		351.00000	240,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,152.00000	1,465,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		89.00000	64,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,551.00000	1,879,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		38.00000	28,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		638.00000	873,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		325.00000	222,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		527.00000	724,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		464.00000	323,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		591.00000	810,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		378.00000	259,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		489.00000	675,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		526.00000	374,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		912.00000	1,207,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		149.00000	106,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		948.00000	1,249,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		135.00000	98,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,281.00000	1,599,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		68.00000	48,000	21.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		689.00000	938,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		276.00000	187,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		508.00000	699,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		495.00000	348,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		811.00000	1,086,000	20.83	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		198.00000	135,000	20.83	326,700.00	2,420	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,739.00000	2,072,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		26.00000	21,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,981.00000	2,315,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		18.00000	14,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		748.00000	1,008,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		235.00000	157,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		454.00000	629,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		591.00000	428,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,932.00000	2,266,000	23.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		19.00000	15,000	23.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,237.00000	1,554,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		74.00000	53,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		663.00000	905,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		300.00000	204,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		406.00000	568,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		693.00000	517,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,691.00000	2,023,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		28.00000	22,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		718.00000	973,000	20.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		255.00000	172,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,597.00000	1,927,000	22.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		34.00000	26,000	22.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,644.00000	1,975,000	22.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		31.00000	24,000	22.75	58,080.00	2,420	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,787.00000	2,120,000	23.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		24.00000	19,000	23.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,029.00000	2,364,000	24.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		16.00000	13,000	24.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		391.00000	549,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		728.00000	548,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		377.00000	530,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		764.00000	579,000	23.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.54160	8.19870		23.05	14,546,344.80	1,703	19,990.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,124.00000	1,424,000	20.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		175.00000	132,000	20.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,087.00000	1,384,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		188.00000	142,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,162.00000	1,465,000	20.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		163.00000	123,000	20.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.63590	8.28570		23.14	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,290.00000	1,599,000	20.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		204.00000	163,000	20.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,253.00000	1,560,000	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		217.00000	174,000	20.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,327.00000	1,638,000	20.47	26,208,000.00	16,000	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		191.00000	152,000	20.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		231.00000	186,000	20.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,217.00000	1,522,000	20.52	63,924,000.00	42,000	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,299.00000	1,103,000	24.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		485.00000	639,000	24.25	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		873.00000	1,115,000	20.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		487.00000	379,000	20.95	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.71080	8.36130		23.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,096.00000	1,369,000	20.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		435.00000	358,000	20.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,070.00000	1,337,000	21.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		459.00000	376,000	21.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,122.00000	1,401,000	20.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		411.00000	340,000	20.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		593.00000	486,000	21.47	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		954.00000	1,197,000	21.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,333.00000	1,159,000	24.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		594.00000	770,000	24.24	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.78880	8.44120		23.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,100.00000	1,355,000	21.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		609.00000	516,000	21.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,079.00000	1,330,000	21.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		638.00000	541,000	21.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,122.00000	1,380,000	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		581.00000	491,000	21.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,363.00000	1,213,000	24.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		704.00000	902,000	24.22	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,037.00000	1,283,000	21.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		696.00000	594,000	21.89	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.45170	9.12010		25.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,741.00000	2,027,000	23.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,121.00000	1,075,000	23.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,724.00000	2,008,000	23.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,154.00000	1,106,000	23.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,759.00000	2,048,000	23.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,089.00000	1,046,000	23.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		821.00000	794,000	22.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,941.00000	2,246,000	22.63	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.58240	10.25080		26.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,445.00000	2,766,000	24.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,394.00000	1,384,000	24.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,427.00000	2,746,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,426.00000	1,414,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,464.00000	2,786,000	24.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,363.00000	1,354,000	24.87	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.35450	8.02100			23.90	25,063.50	3	502.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			105,167.00000	137,470,000	22.65	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			3,067.00000	2,020,000	22.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		100,601.00000	132,718,000	22.47		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		3,501.00000	2,268,000	22.47		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		109,780.00000	142,247,000	22.83		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		2,680.00000	1,797,000	22.83		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.45080	8.11310		23.25		0.00	0	5.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		77,866.00000	104,640,000	20.76		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		21,556.00000	14,560,000	20.76		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		74,767.00000	100,770,000	20.70		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		23,457.00000	15,690,000	20.70		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		81,062.00000	108,574,000	20.83		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		19,752.00000	13,494,000	20.83		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.81740	12.50060		20.21	165,857,156.00		12,940	22,974.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		954.00000	1,248,000	18.24		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		103.00000	81,000	18.24		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		916.00000	1,206,000	18.29		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		115.00000	89,000	18.29		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		994.00000	1,290,000	18.19		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		93.00000	73,000	18.19		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		591.00000	834,000	18.85		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		290.00000	217,000	18.85		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,245.00000	1,562,000	18.88		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		44.00000	45,000	18.88		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		771.00000	1,048,000	18.49		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		170.00000	131,000	18.49		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		878.00000	1,166,000	18.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		127.00000	99,000	18.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,015.00000	2,333,000	22.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		14.00000	16,000	22.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,819.00000	2,138,000	21.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		18.00000	21,000	21.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.95680	12.63390		21.06	0.00	0	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,348.00000	1,666,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		164.00000	159,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,310.00000	1,626,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		176.00000	169,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,386.00000	1,707,000	19.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		152.00000	150,000	19.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,273.00000	1,586,000	19.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		189.00000	179,000	19.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,033.00000	1,329,000	19.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		299.00000	272,000	19.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,726.00000	2,046,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		92.00000	89,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,099.00000	1,399,000	19.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		265.00000	242,000	19.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		812.00000	1,073,000	19.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		478.00000	416,000	19.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,427.00000	1,748,000	19.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		143.00000	141,000	19.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,814.00000	2,134,000	19.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		80.00000	77,000	19.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,167.00000	1,471,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		233.00000	214,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,638.00000	1,959,000	19.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		104.00000	102,000	19.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.08780	12.75650		19.58	16,529,891.40	1,263	2,627.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,229.00000	1,541,000	17.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		323.00000	303,000	17.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,196.00000	1,507,000	18.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		340.00000	319,000	18.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,261.00000	1,575,000	17.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		305.00000	287,000	17.95	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10960	0.10510		24.93	1,096.00	10	5,690.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,516.00000	2,968,000	30.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		6.00000	8,000	30.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,533.00000	1,981,000	23.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		23.00000	21,000	23.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,512.00000	3,962,000	35.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	35.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11110	0.10640		25.36	0.00	0	42.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,735.00000	2,173,000	22.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		95.00000	63,000	22.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,013.00000	1,372,000	23.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		373.00000	262,000	23.03	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,659.00000	3,133,000	25.82	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		19.00000	23,000	25.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.24450	10.96710		20.41	104,348,960.00	9,280	27,892.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,204.00000	1,472,000	18.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		37.00000	28,000	18.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,157.00000	1,424,000	18.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		40.00000	30,000	18.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,251.00000	1,520,000	18.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		34.00000	26,000	18.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,028.00000	1,283,000	17.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		61.00000	39,000	17.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,441.00000	1,713,000	19.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		24.00000	19,000	19.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,683.00000	1,956,000	20.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		16.00000	12,000	20.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,585.00000	1,859,000	20.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		18.00000	15,000	20.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		196.00000	290,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		979.00000	796,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,070.00000	1,330,000	17.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		53.00000	36,000	17.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		225.00000	329,000	21.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		858.00000	685,000	21.75	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	Call		1,489.00000	1,761,000	19.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		22.00000	17,000	19.74	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		401.00000	558,000	19.48	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		434.00000	314,000	19.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		828.00000	1,059,000	17.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		111.00000	65,000	17.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		215.00000	315,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		898.00000	721,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		754.00000	978,000	17.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		137.00000	84,000	17.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		986.00000	1,236,000	17.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		69.00000	42,000	17.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,393.00000	1,664,000	19.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		26.00000	20,000	19.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		330.00000	467,000	20.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		563.00000	423,000	20.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		905.00000	1,144,000	17.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		88.00000	50,000	17.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		945.00000	1,190,000	17.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		78.00000	46,000	17.38	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		123.00000	74,000	17.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		790.00000	1,018,000	17.50	0.00	0	2,740.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.37790	11.09310		20.28	0.00	0	10,759.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,158.00000	1,399,000	17.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		165.00000	121,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,121.00000	1,358,000	17.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		178.00000	130,000	17.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,195.00000	1,441,000	17.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		152.00000	113,000	17.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,074.00000	2,349,000	18.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		31.00000	21,000	18.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,050.00000	1,278,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		207.00000	150,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,398.00000	1,655,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		105.00000	77,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,121.00000	2,398,000	18.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		28.00000	20,000	18.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,314.00000	1,568,000	17.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		121.00000	90,000	17.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		827.00000	1,033,000	18.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		334.00000	255,000	18.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		749.00000	939,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		406.00000	311,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,016.00000	1,241,000	17.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		223.00000	163,000	17.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		594.00000	757,000	19.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		601.00000	479,000	19.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		457.00000	597,000	20.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		864.00000	719,000	20.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		678.00000	854,000	18.79	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	10.90	Put		485.00000	376,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		390.00000	515,000	21.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,047.00000	887,000	21.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		656.00000	829,000	18.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		513.00000	401,000	18.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,615.00000	1,879,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		72.00000	51,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		521.00000	672,000	19.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		728.00000	594,000	19.99	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.50510	11.21010		20.46	15,508,874.80	1,348	14,019.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,135.00000	1,367,000	18.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		325.00000	262,000	18.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,104.00000	1,335,000	18.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		344.00000	280,000	18.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,166.00000	1,401,000	17.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		306.00000	246,000	17.93	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.63580	11.32820		21.10	1,163,580.00	100	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,125.00000	1,373,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		522.00000	463,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,096.00000	1,342,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		543.00000	482,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,155.00000	1,405,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		502.00000	445,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			397.25200	400.95400			0.00	0	16.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			402.96200	406.71700			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			364.49600	367.82100			0.00	0	1,690.00
ALBI	On	02/02/2012	Index Future			369.73500	373.10800			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.29050	7.96060		25.04	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,262.00000	1,592,000	29.22	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		1.00000	2,000	29.22	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		1,212.00000	1,542,000	28.68	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		1.00000	2,000	28.68	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,312.00000	1,642,000	29.75	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		1.00000	2,000	29.75	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		3.00000	3,000	26.00	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Call		964.00000	1,293,000	26.00	0.00	0	14,286.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Put		24.00000	8,000	21.71	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Call		585.00000	898,000	21.71	0.00	0	6,757.00
ANY DA	On	20/10/2011	Any day expiry			8.28580	7.95600		25.30	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.75	Call		312.00000	570,000	22.17	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.75	Put		106.00000	34,000	22.17	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.80	Call		283.00000	529,000	22.31	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.80	Put		127.00000	43,000	22.31	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.70	Call		343.00000	613,000	22.02	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.70	Put		87.00000	27,000	22.02	0.00	0	16,500.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.10520	8.08690		17.74	36,797,608.00	4,540	9,862.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,442.00000	1,466,000	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
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		5.00000	11,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,393.00000	1,415,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		6.00000	10,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,491.00000	1,514,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		4.00000	9,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		633.00000	677,000	18.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		46.00000	72,000	18.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		815.00000	852,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		28.00000	47,000	19.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.12440	8.10270		16.52	31,685,160.00	3,900	22,166.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		919.00000	951,000	16.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		66.00000	77,000	16.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		876.00000	909,000	16.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		73.00000	85,000	16.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		962.00000	994,000	16.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		59.00000	70,000	16.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		795.00000	828,000	16.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		92.00000	104,000	16.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,187.00000	1,215,000	17.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		34.00000	41,000	17.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		540.00000	575,000	16.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		187.00000	201,000	16.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		755.00000	789,000	16.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		102.00000	115,000	16.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,141.00000	1,170,000	17.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		38.00000	46,000	17.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,910.00000	1,933,000	19.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	9,000	19.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.14720	8.11900		16.20	6,509,612.80	799	6,090.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		682.00000	722,000	15.83	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		213.00000	225,000	15.83	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		648.00000	689,000	15.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		229.00000	242,000	15.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		716.00000	756,000	15.85	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		197.00000	209,000	15.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.01930	9.01230		13.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,990.00000	1,994,000	13.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		278.00000	275,000	13.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,951.00000	1,955,000	13.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		289.00000	286,000	13.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,029.00000	2,033,000	13.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		267.00000	264,000	13.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.10670	8.01780		16.78	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		795.00000	882,000	16.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		27.00000	25,000	16.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		750.00000	834,000	16.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		32.00000	27,000	16.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		840.00000	929,000	17.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		22.00000	22,000	17.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		467.00000	539,000	15.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		99.00000	82,000	15.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,225.00000	1,319,000	20.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		7.00000	12,000	20.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		502.00000	578,000	15.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		84.00000	71,000	15.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,176.00000	1,270,000	19.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		8.00000	13,000	19.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		663.00000	745,000	16.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		45.00000	38,000	16.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,127.00000	1,221,000	19.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		9.00000	14,000	19.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		621.00000	702,000	16.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		53.00000	45,000	16.12	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.19130	8.09710		16.63	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		680.00000	761,000	15.97	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		133.00000	120,000	15.97	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		644.00000	723,000	15.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		147.00000	132,000	15.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		717.00000	799,000	16.00	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		120.00000	108,000	16.00	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.09460	0.06960			0.00	12,659	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.12580	0.08500			0.00	18,519	18,519.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On 19/12/2011	Can-Do Future			0.10900	0.16160			0.00	12,423	12,423.00
CHF / R	On 19/12/2011	Foreign Exchange Future			9.24000	8.97150		23.14	2,513,280.00	272	25.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.30	Call		771.00000	1,008,000	20.80	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.30	Put		100.00000	68,000	20.80	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.35	Call		733.00000	964,000	20.66	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.35	Put		112.00000	74,000	20.66	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.25	Call		809.00000	1,051,000	20.94	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.25	Put		88.00000	61,000	20.94	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.50	Call		627.00000	847,000	20.90	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.50	Put		156.00000	107,000	20.90	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.15	Call		890.00000	1,140,000	21.21	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.15	Put		69.00000	50,000	21.21	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	7.90	Call		1,111.00000	1,370,000	21.89	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	7.90	Put		40.00000	30,000	21.89	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.55	Call		593.00000	809,000	20.98	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.55	Put		172.00000	119,000	20.98	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.90	Call		408.00000	580,000	21.77	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.90	Put		337.00000	240,000	21.77	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	9.40	Call		240.00000	359,000	23.78	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	9.40	Put		669.00000	519,000	23.78	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	9.15	Call		312.00000	456,000	22.75	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	9.15	Put		491.00000	366,000	22.75	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.45	Call		661.00000	885,000	20.82	0.00	0	0.00
CHF / R	On 19/12/2011	Foreign Exchange Future	8.45	Put		140.00000	95,000	20.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,020.00000	1,277,000	21.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		49.00000	37,000	21.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,250.00000	1,511,000	22.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		29.00000	21,000	22.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		455.00000	638,000	21.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		284.00000	198,000	21.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,344.00000	1,607,000	22.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		23.00000	17,000	22.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		507.00000	703,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		236.00000	163,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		387.00000	553,000	21.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		366.00000	263,000	21.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		563.00000	773,000	21.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		192.00000	133,000	21.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		228.00000	342,000	24.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		707.00000	552,000	24.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		296.00000	434,000	22.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		525.00000	394,000	22.94	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.37460	9.10160		22.94	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		780.00000	1,003,000	21.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		278.00000	228,000	21.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		750.00000	970,000	21.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		298.00000	245,000	21.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		811.00000	1,036,000	20.96	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		259.00000	211,000	20.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			365.43400	368.63100			0.00	0	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		116,310.00000	84,340,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		116,210.00000	84,240,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		116,410.00000	84,440,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			370.68600	373.93000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		49,300.00000	16,860,000		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		49,200.00000	16,760,000		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		49,400.00000	16,960,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2011	Index Future			160.40800	161.49400			0.00	0	85.00
IGOV	On	02/02/2012	Index Future			162.71300	163.81500			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			444.60000	444.60000			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	19/10/2011	Jibar Tradeable Future			5.55000	5.47000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.42000	5.39000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.37000	5.34000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.34000	5.30000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.35000	5.28000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.35000	5.26000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.46000	5.34000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.67000	5.54000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.92000	5.76000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.18000	6.04000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.46000	6.30000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.74000	6.30000			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	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			359.09400	363.07700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			364.25600	368.29600			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	03/11/2011	Bond Future			7.06500	6.87900		4.00	246,702.00	2	18,362.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,052.00000	4,354,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	4,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,231.00000	4,532,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	3,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,873.00000	4,176,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2.00000	6,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,486.00000	2,058,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		233.00000	104,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		489.00000	812,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		946.00000	568,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,190.00000	753,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		357.00000	622,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,569.00000	1,941,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		63.00000	136,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.17500	6.97300		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,343.00000	4,685,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		101.00000	153,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,499.00000	4,836,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		90.00000	138,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,186.00000	4,534,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		111.00000	169,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		686.00000	477,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,192.00000	2,693,000	4.26	0.00	0	130.00

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	6.00	Put		3,728.00000	4,353,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		229.00000	143,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,462.00000	1,105,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,190.00000	1,544,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.27300	7.05200		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,231.00000	3,643,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		377.00000	512,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,364.00000	3,769,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		352.00000	481,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,099.00000	3,519,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		402.00000	546,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.35400	7.11200		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,562.00000	3,054,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		900.00000	1,125,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,670.00000	3,155,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		860.00000	1,078,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,455.00000	2,955,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		941.00000	1,174,000	4.31	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			8.56800	8.42200		12.00	112,148,680.59	933	25,889.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,708.00000	4,554,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		385.00000	610,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,091.00000	4,908,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		324.00000	520,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,332.00000	4,209,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		456.00000	711,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		850.00000	1,259,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,915.00000	2,945,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,964.00000	5,006,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		839.00000	502,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,390.00000	3,193,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,701.00000	1,126,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,687.00000	1,906,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,477.00000	2,075,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,480.00000	5,271,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		272.00000	442,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,431.00000	7,673,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		285.00000	148,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		602.00000	344,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		4,722.00000	5,843,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		1,135.00000	708,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,277.00000	4,229,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.65400	8.50200		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,463.00000	5,504,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,941.00000	2,390,000	13.51	239,000.00	100	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,769.00000	5,787,000	13.54	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	9.05	Put		1,807.00000	2,233,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,164.00000	5,229,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,084.00000	2,557,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,546.00000	9,650,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,202.00000	898,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,291.00000	19,656,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		121.00000	78,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		0.00000	7,663,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		0.00000	1,425,000	13.00	142,500.00	100	100.00
R186	On	03/05/2012	Bond Future			8.73400	8.57800		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,145.00000	6,260,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,366.00000	3,899,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,418.00000	6,514,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,203.00000	3,717,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,877.00000	6,010,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,536.00000	4,087,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.80900	8.64700		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,284.00000	5,507,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,361.00000	6,031,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,521.00000	5,727,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,154.00000	5,807,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,052.00000	5,293,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,576.00000	6,263,000	13.48	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			214.33003	214.33095			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,331.00000	2,330,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,281.00000	2,280,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,381.00000	2,380,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			241.61520	243.17701			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		4,677.00000	3,115,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		4,627.00000	3,065,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		4,727.00000	3,165,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.70600	6.52400		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,158.00000	3,634,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Call		4,295.00000	3,771,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,020.00000	3,497,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	1,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.79300	6.59300		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,313.00000	3,791,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		9.00000	18,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,438.00000	3,914,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		7.00000	15,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,188.00000	3,667,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		10.00000	21,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.86700	6.64600		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,852.00000	2,405,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		196.00000	288,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,953.00000	2,500,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		179.00000	265,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,751.00000	2,310,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		214.00000	311,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.92300	6.67600		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,212.00000	1,815,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		400.00000	551,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,295.00000	1,892,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		375.00000	519,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,129.00000	1,740,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		426.00000	584,000	2.75	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	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			178.81159	181.08855			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		180,589.00000	178,312,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		180,539.00000	178,262,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		180,639.00000	178,362,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			178.71842	181.02818			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,028.00000	1,718,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		3,978.00000	1,668,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		4,078.00000	1,768,000		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			7.84900	7.68100		6.50	0.00	0	2,187.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,836.00000	3,103,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		58.00000	115,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,050.00000	3,307,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		47.00000	94,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,624.00000	2,902,000	6.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.45	Put		72.00000	139,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.96500	7.78800		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,701.00000	4,056,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		457.00000	609,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,879.00000	4,225,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		420.00000	564,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,525.00000	3,890,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		496.00000	659,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.07300	7.88500		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,630.00000	4,040,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		958.00000	1,180,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,785.00000	4,186,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		905.00000	1,119,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,477.00000	3,896,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,012.00000	1,244,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.17200	7.97200		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,018.00000	3,508,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,851.00000	2,169,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,148.00000	3,628,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,779.00000	2,086,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,890.00000	3,389,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,926.00000	2,252,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future			8.05700	7.88400		7.50	3,082,248.60	30	3,212.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,594.00000	3,724,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		58.00000	115,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,836.00000	3,957,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		46.00000	94,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,352.00000	3,494,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		71.00000	140,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.16300	7.98200		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,557.00000	4,776,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		420.00000	577,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,766.00000	4,974,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		385.00000	531,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,351.00000	4,582,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		458.00000	627,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.26400	8.07400		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,643.00000	3,991,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,306.00000	1,607,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,820.00000	4,157,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,242.00000	1,531,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,474.00000	3,835,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,379.00000	1,692,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.35900	8.15900		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,042.00000	3,481,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,398.00000	2,805,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,186.00000	3,614,000	8.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Put		2,304.00000	2,700,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,901.00000	3,351,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,496.00000	2,914,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.41500	6.25700		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,999.00000	2,676,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,097.00000	2,775,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,900.00000	2,578,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	1,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.49500	6.31500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,024.00000	2,705,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		13.00000	21,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,109.00000	2,790,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		10.00000	18,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,938.00000	2,621,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		14.00000	25,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.56400	6.35500		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,998.00000	1,731,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		191.00000	257,000	2.43	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	7.55	Call		2,063.00000	1,791,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		178.00000	239,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,935.00000	1,671,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		206.00000	275,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.60000	6.35200		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,567.00000	1,329,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		348.00000	449,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,616.00000	1,374,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		330.00000	426,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,518.00000	1,283,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		366.00000	470,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.22900	8.08700		8.75	965,200.40	10	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,853.00000	3,142,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		154.00000	251,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,097.00000	3,373,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		127.00000	211,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,611.00000	2,917,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		185.00000	299,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,795.00000	2,338,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		718.00000	453,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,369.00000	952,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,010.00000	1,400,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,074.00000	1,537,000	8.95	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	03/11/2011	Bond Future	8.35	Put		585.00000	855,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,712.00000	5,481,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		74.00000	35,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,402.00000	3,026,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		450.00000	266,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,615.00000	2,128,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		827.00000	533,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,273.00000	1,709,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		504.00000	748,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.33000	8.18200		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,110.00000	4,472,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		696.00000	877,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,318.00000	4,669,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		643.00000	812,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,905.00000	4,279,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		754.00000	946,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.42800	8.27300		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,397.00000	3,868,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,863.00000	2,167,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,566.00000	4,026,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,771.00000	2,064,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,224.00000	3,706,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,951.00000	2,266,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.51900	8.35800		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,517.00000	4,013,000	9.83	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	8.75	Put		2,487.00000	2,824,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,673.00000	4,160,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,388.00000	2,716,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,363.00000	3,869,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,589.00000	2,935,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.29000	8.12900		9.75	35,863,136.25	395	7,217.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,887.00000	3,049,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		192.00000	331,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,144.00000	3,288,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		160.00000	281,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,634.00000	2,818,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		230.00000	390,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,873.00000	2,533,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		771.00000	455,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,046.00000	1,520,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,478.00000	976,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,241.00000	1,593,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		605.00000	933,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,668.00000	3,780,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		110.00000	198,000	10.40	0.00	0	1,995.00

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			8.38300	8.21500		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,333.00000	4,572,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		801.00000	1,035,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,553.00000	4,778,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		742.00000	962,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,116.00000	4,368,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		864.00000	1,111,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.47100	8.29600		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,480.00000	4,777,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,496.00000	1,805,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,678.00000	4,962,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,420.00000	1,715,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,285.00000	4,594,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,577.00000	1,897,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.55300	8.37100		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,806.00000	4,194,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,683.00000	3,099,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,976.00000	4,353,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,578.00000	2,982,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,638.00000	4,038,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,792.00000	3,219,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.78100	8.62400		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,305.00000	1,595,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,289.00000	1,842,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,545.00000	1,789,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,131.00000	1,638,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,077.00000	1,412,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,461.00000	2,059,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.85000	8.68900		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,616.00000	3,826,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,177.00000	2,666,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,853.00000	4,041,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,033.00000	2,500,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,384.00000	3,618,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,328.00000	2,841,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.91500	8.75000		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,223.00000	4,467,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,275.00000	3,814,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,443.00000	4,668,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,116.00000	3,635,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,009.00000	4,271,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,444.00000	4,001,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.97400	8.80500		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,911.00000	6,093,000	18.08	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	9.25	Put		3,536.00000	4,029,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,132.00000	6,300,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,393.00000	3,872,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,691.00000	5,888,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,683.00000	4,191,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			133.70810	135.50511			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,505.00000	2,708,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		4,455.00000	2,658,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		4,555.00000	2,758,000		0.00	0	0.00
R210	On	03/11/2011	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			112.94073	112.93792			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,688.00000	111,691,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,638.00000	111,641,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,738.00000	111,741,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			113.22624	113.22359			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,724.00000	2,726,000		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		2,674.00000	2,676,000		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		2,774.00000	2,776,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.80079	110.48528			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,985.00000	107,301,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,935.00000	107,251,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		108,035.00000	107,351,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.91061	110.60511			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,105.00000	1,411,000		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		2,055.00000	1,361,000		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		2,155.00000	1,461,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	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			8.83100	8.68500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		529.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	653,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		933.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	249,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		123.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	1,059,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.91200	8.76100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,893.00000	689,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,281.00000	1,077,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,502.00000	299,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.98300	8.82800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,256.00000	2,038,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,629.00000	2,411,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		2,881.00000	1,662,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.04900	8.89000			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	02/08/2012	Bond Future	9.25	Call		2,755.00000	1,521,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		3,127.00000	1,893,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		2,381.00000	1,147,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,648.99000	16,109.02000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.30740	1.25680		24.07	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,629.00000	2,112,000	23.10	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		61.00000	38,000	23.10	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,202.00000	1,649,000	21.86	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		134.00000	75,000	21.86	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,093.00000	2,592,000	24.34	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		25.00000	18,000	24.34	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.32470	1.27330		22.90	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,140.00000	1,547,000	21.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		407.00000	300,000	21.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		883.00000	1,222,000	22.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		650.00000	475,000	22.08	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,473.00000	1,922,000	21.56	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		240.00000	175,000	21.56	0.00	0	0.00
Total for Derivatives :									3,310,557,492.64	491,562	1,058,041.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	2,000,000.00
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	23,072,000.00
AA383L	On	22/09/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond		100.00000	100.00000			7,235,300,000,000.00	72,353,000	72,353,000.00

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			110,000,000,000.00	1,100,000	3,058,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	9,127,000.00
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
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	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
ABAL02	On	06/10/2011	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
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			460,000,000,000.00	4,600,000	2,300,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			92,920,000,000.00	929,200	464,600.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			920,000,000,000.00	9,200,000	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			117,440,000,000.00	1,174,400	587,200.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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	3,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	928,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	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	11,102,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,512,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	6,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	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
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	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
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,207,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	14,721,000.00
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
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	1,000,000.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	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
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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
BCP500	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP510	On	18/11/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,381,675.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	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
BEER0	On	19/07/2012			100.00000	100.00000		4,206,233,400,000.00		42,062,334	21,031,167.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	2,000,000.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	5,204,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	1,471,000.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000	12,000,000	3,000,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	251,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	5,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000		133,082,500,000,000.00		1,330,825,000	1,300,000,000.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	1,551,000.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,672,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	8,682,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On	01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN19	On	13/09/2016	Spot Bond			2.40000	2.40000				0.00	0	0.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	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
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,881,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	83,830,852.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	125,732,000.00
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			0.00	0	12,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	2,606,000.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	1,417,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		20,000,000,000,000.00		200,000,000	356,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	164,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			20,000,000,000.00	2,000,000	367,900,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			31,400,000,000.00	4,000,000	168,500,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			49,590,000,000.00	6,612,000	261,287,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	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
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,926,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	571,000.00

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	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	3,585,564.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00

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		153,000,000,000,000.00		1,530,000,000	1,490,000,000.00
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	1,400,000.00
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			0.00	0	28,832,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	17,759,000.00
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	1,307,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			115,400,000,000.00	1,154,000	577,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			209,433,600,000.00	2,094,336	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
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
ING122	On	26/09/2011			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	0.00
ING127	On	07/09/2012			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
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ING71	On	15/10/2011	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	36,200,000.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	399,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	46,292,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722		13,175,624,700,000.00		135,000,000	51,000,000.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000		2,800,000,000,000.00		28,000,000	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	8,384,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	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
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		116,520,000.00	116,520,000.00	1,165,200	582,600.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,864,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	1,900,000.00
MTN04	On	13/07/2017			100.00000	100.00000		300,000,000,000.00		3,000,000	8,690,000.00
MTN05	On	28/10/2013			100.00000	100.00000		2,000,000,000,000.00		20,000,000	20,000,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	1,000,000.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	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	6,173,000.00
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	6,669,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	12,909,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	6,000,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	2,000,000.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	1,000,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	5,944,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	20,000,000.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	1,110,000.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	11,900,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	56,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000		1,163,800,000,000.00		11,638,000	5,746,000.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		20,000,000,000.00		200,000	45,632,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000			0.00	0	2,000,000.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			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
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
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
PR2B4E	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
PR2C4E	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
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	1,200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			7.02000	6.84000		162,341,805,759,120.00	23,125,613,356	19,058,475,812.00	
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			8.53000	8.38500		81,223,231,510,000.00	9,522,067,000	10,147,053,500.00	
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			0.36000	0.36000		43,087,680,000.00	119,688,000	1,695,130,000.00	
R197	On	07/12/2023	Spot Bond			2.47000	2.40000		376,428,000,000.00	152,400,000	256,748,409.00	
R201	On	21/12/2014	Spot Bond			6.67000	6.49500		2,130,024,480,000.00	319,344,000	2,760,170,000.00	
R202	On	07/12/2033	Spot Bond			2.53000	2.45000		487,928,716,000.00	192,857,200	936,253,794.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.80000	7.63500			50,281,647,000,000.00	6,446,365,000	9,345,083,000.00
R204	On	21/12/2018	Spot Bond			8.01000	7.84000			18,548,740,980,000.00	2,315,698,000	5,696,595,206.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.38500	6.23500			22,455,048,940,000.00	3,516,844,000	5,521,318,000.00
R207	On	15/01/2020	Spot Bond			8.18500	8.04500			19,453,155,266,000.00	2,376,683,600	8,299,542,410.00
R208	On	31/03/2021	Spot Bond			8.25000	8.09000			26,633,532,750,000.00	3,228,307,000	7,101,390,000.00
R209	On	31/03/2036	Spot Bond			8.75000	8.59500			78,539,081,250,000.00	8,975,895,000	10,399,621,717.00
R210	On	31/03/2028	Spot Bond			2.50000	2.40000			60,000,000,000.00	24,000,000	698,000,000.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			0.00	0	1,151,603,000.00
R212	On	31/01/2022	Spot Bond			2.45000	2.38000			68,600,000,000.00	28,000,000	551,877,846.00
R213	On	28/02/2031	Spot Bond			8.79500	8.65000			10,872,379,000,000.00	1,236,200,000	1,159,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			26,154,570,000,000.00	4,023,780,000	3,108,480,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			86,400,000,000.00	864,000	288,000.00
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			170,700,000,000.00	1,707,000	569,000.00
RES04	On	14/11/2011	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
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			178,500,000,000.00	1,785,000	595,000.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			117,380,000,000.00	1,173,800	586,900.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,026,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,367,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,312,000.00
SBK11	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	79,439,841.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	55,000,000.00
SBN45	On	15/09/2017	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
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
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		36,100,000,000,000.00	361,000,000	1,070,000,000.00	
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	356,000,000.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	95,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,778,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	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
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	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			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
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
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000		40,800,000,000,000.00	408,000,000	204,000,000.00	
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			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	1,000,000.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			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
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	2,350,000.00
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
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,014,100,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	266,600,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	78,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	171,800,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		7,500,000,000.00		75,000	29,397,187.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	1,458,000.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013			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			0.00	0	52,073,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	242,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	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
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							918,475,903,031,120.00	69,806,654,426	98,747,850,960.00
Grand Total:							918,479,213,588,613.00	69,807,145,988	98,748,909,001.00