

Daily MTM Report

Daily summary for: 31/08/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/09/2011	Foreign Exchange Future			7.02120	7.09870		15.75	135,642,562.80	19,319	220,209.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		4.00000	2,000	27.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		955.00000	1,031,000	27.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		4.00000	2,000	27.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,005.00000	1,081,000	27.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		5.00000	3,000	26.76	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		906.00000	982,000	26.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		711.00000	784,000	25.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		10.00000	5,000	25.07	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		36.00000	22,000	20.52	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		337.00000	401,000	20.52	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		313.00000	244,000	15.07	0.00	0	1,230.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		14.00000	23,000	15.07	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		232.00000	170,000	15.41	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		33.00000	49,000	15.41	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		381.00000	447,000	21.14	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	19/09/2011	Foreign Exchange Future	7.45	Call		30.00000	18,000	21.14	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		519.00000	590,000	22.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		18.00000	11,000	22.99	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		405.00000	330,000	14.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		6.00000	9,000	14.73	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	4,000	15.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		502.00000	425,000	15.15	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		112.00000	153,000	16.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		111.00000	74,000	16.94	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,701.00000	2,779,000	31.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		253.00000	312,000	19.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		52.00000	33,000	19.31	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		177.00000	228,000	18.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		76.00000	49,000	18.12	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		2.00000	3,000	15.74	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		551.00000	474,000	15.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		357.00000	285,000	14.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		8.00000	14,000	14.90	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		22.00000	34,000	15.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		271.00000	205,000	15.24	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		426.00000	494,000	21.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		25.00000	15,000	21.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		196.00000	139,000	15.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		47.00000	68,000	15.58	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	19/09/2011	Foreign Exchange Future	7.65	Call		16.00000	9,000	23.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		567.00000	638,000	23.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		92.00000	60,000	17.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		143.00000	189,000	17.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		164.00000	111,000	15.75	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		65.00000	90,000	15.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		700.00000	622,000	17.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	17.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		12.00000	7,000	24.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		663.00000	736,000	24.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,349.00000	1,271,000	22.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		63.00000	40,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		214.00000	269,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		22.00000	13,000	22.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		473.00000	542,000	22.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,299.00000	1,221,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		3.00000	2,000	28.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,054.00000	1,131,000	28.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,249.00000	1,171,000	21.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		13.00000	8,000	24.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		614.00000	687,000	24.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		799.00000	722,000	18.68	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	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	1,000	18.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,399.00000	1,321,000	22.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		135.00000	91,000	16.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		86.00000	120,000	16.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		453.00000	376,000	14.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	5,000	14.56	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		43.00000	27,000	19.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		294.00000	356,000	19.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		7.00000	4,000	25.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		808.00000	883,000	25.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		3.00000	1,000	28.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		1,154.00000	1,230,000	28.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,149.00000	1,071,000	20.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		849.00000	772,000	19.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	1,000	19.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		3.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		1,104.00000	1,180,000	28.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		0.00000	5,000	25.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		0.00000	834,000	25.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	1,000	29.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		0.00000	1,280,000	29.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		0.00000	1,021,000	20.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.66	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	19/09/2011	Foreign Exchange Future	6.10	Call		0.00000	921,000	20.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	3,000	26.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		0.00000	932,000	26.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		0.00000	971,000	20.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	1,000	29.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		0.00000	1,330,000	29.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.11310	7.19000		17.29	93,217,175.50	13,105	65,192.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		222.00000	191,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		382.00000	428,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		207.00000	178,000	18.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		417.00000	465,000	18.88	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		239.00000	206,000	18.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		349.00000	393,000	18.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		84.00000	100,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		524.00000	463,000	15.70	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		906.00000	968,000	22.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		96.00000	81,000	22.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		177.00000	208,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		367.00000	321,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		316.00000	358,000	18.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		256.00000	221,000	18.08	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,051.00000	975,000	16.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		11.00000	12,000	16.11	0.00	0	5,000.00

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	7.50	Put		491.00000	542,000	19.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		181.00000	155,000	19.42	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		769.00000	698,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		29.00000	35,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		815.00000	742,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		25.00000	29,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		955.00000	880,000	15.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		15.00000	17,000	15.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		90.00000	77,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		950.00000	1,014,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,245.00000	1,169,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		5.00000	6,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		194.00000	166,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		454.00000	503,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		562.00000	498,000	15.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		72.00000	85,000	15.65	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		488.00000	431,000	15.93	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		98.00000	118,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		108.00000	92,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		818.00000	879,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		139.00000	118,000	20.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		649.00000	705,000	20.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		454.00000	400,000	16.16	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		114.00000	137,000	16.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		908.00000	834,000	15.64	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	Put		18.00000	21,000	15.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		861.00000	787,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		21.00000	24,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,196.00000	1,120,000	16.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		6.00000	7,000	16.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		122.00000	104,000	21.07	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		732.00000	791,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		158.00000	135,000	19.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		568.00000	622,000	19.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		640.00000	574,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		50.00000	61,000	15.55	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,344.00000	1,267,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	4,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		115.00000	98,000	21.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		775.00000	835,000	21.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		285.00000	325,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		275.00000	238,000	17.82	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		682.00000	614,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		42.00000	51,000	15.49	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		65.00000	55,000	24.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,225.00000	1,292,000	24.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		76.00000	65,000	23.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		1,086.00000	1,152,000	23.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,099.00000	1,023,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		9.00000	10,000	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		296.00000	256,000	17.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		256.00000	293,000	17.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		423.00000	372,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		133.00000	159,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		318.00000	276,000	17.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		228.00000	263,000	17.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		600.00000	536,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		60.00000	73,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,003.00000	928,000	15.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		13.00000	15,000	15.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		68.00000	58,000	23.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,178.00000	1,245,000	23.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		724.00000	656,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		34.00000	43,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		394.00000	345,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		154.00000	182,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		148.00000	126,000	20.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		608.00000	663,000	20.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		0.00000	52,000	24.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		0.00000	1,339,000	24.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		0.00000	61,000	23.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		0.00000	1,198,000	23.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		0.00000	111,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	748,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		0.00000	297,000	17.06	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	Put		0.00000	234,000	17.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		0.00000	72,000	22.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		0.00000	1,059,000	22.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		0.00000	1,072,000	16.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	9,000	16.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		0.00000	86,000	21.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		0.00000	923,000	21.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		0.00000	144,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		0.00000	581,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		0.00000	68,000	22.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		0.00000	1,105,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.19780	7.27510			287,912.00	40	17,771.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		489.00000	443,000	16.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		250.00000	281,000	16.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		464.00000	420,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		275.00000	308,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		514.00000	466,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		225.00000	254,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		507.00000	460,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		232.00000	262,000	16.76	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		435.00000	393,000	17.37	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		310.00000	345,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		393.00000	354,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		368.00000	406,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		628.00000	569,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		153.00000	171,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		414.00000	373,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		339.00000	375,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		662.00000	601,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		137.00000	153,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		292.00000	262,000	18.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		567.00000	614,000	18.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		201.00000	180,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		876.00000	932,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		338.00000	304,000	18.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		463.00000	506,000	18.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		149.00000	133,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,174.00000	1,235,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		697.00000	635,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		122.00000	137,000	15.95	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		143.00000	128,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,218.00000	1,280,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		595.00000	538,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		170.00000	190,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		193.00000	172,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		918.00000	974,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		458.00000	414,000	17.17	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		283.00000	316,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		733.00000	670,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		108.00000	122,000	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		322.00000	289,000	18.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		497.00000	541,000	18.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		162.00000	145,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,087.00000	1,147,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		220.00000	197,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		795.00000	849,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		482.00000	436,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		257.00000	288,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		771.00000	706,000	15.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		96.00000	108,000	15.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		231.00000	206,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		756.00000	808,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		185.00000	165,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		960.00000	1,017,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		211.00000	188,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		836.00000	890,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		169.00000	151,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,044.00000	1,103,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		356.00000	320,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		431.00000	472,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		374.00000	337,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		399.00000	439,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		564.00000	510,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		189.00000	212,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		253.00000	226,000	19.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		678.00000	728,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		177.00000	158,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		1,002.00000	1,060,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		307.00000	275,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		532.00000	577,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		936.00000	865,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		61.00000	67,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,160.00000	1,087,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		35.00000	39,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		278.00000	249,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		603.00000	651,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		156.00000	139,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		1,131.00000	1,191,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,115.00000	1,041,000	16.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		40.00000	43,000	16.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		0.00000	484,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	236,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		0.00000	216,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		0.00000	768,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		0.00000	123,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		0.00000	1,325,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		0.00000	823,000	15.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	75,000	15.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		0.00000	237,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		0.00000	689,000	19.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		0.00000	743,000	15.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	95,000	15.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		0.00000	781,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	83,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		0.00000	909,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	61,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		0.00000	1,132,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	34,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		0.00000	118,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		0.00000	1,370,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		0.00000	114,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		0.00000	1,416,000	22.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.28190	7.36060		17.48	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		510.00000	464,000	17.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		399.00000	432,000	17.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		490.00000	445,000	17.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		429.00000	463,000	17.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		532.00000	484,000	17.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		371.00000	402,000	17.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.37020	7.44980		18.00	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		651.00000	605,000	17.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		401.00000	435,000	17.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		629.00000	585,000	17.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		429.00000	465,000	17.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		674.00000	627,000	17.18	0.00	0	16,000.00

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	Put		374.00000	407,000	17.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		458.00000	495,000	17.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		608.00000	565,000	17.67	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.47070	7.54990		18.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		575.00000	534,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		725.00000	763,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		559.00000	519,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		759.00000	798,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		592.00000	550,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		692.00000	729,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		935.00000	979,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		485.00000	450,000	19.50	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.46580	8.54050		19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,242.00000	1,193,000	19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,202.00000	1,227,000	19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,225.00000	1,177,000	19.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,235.00000	1,261,000	19.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,260.00000	1,211,000	19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,170.00000	1,195,000	19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		895.00000	915,000	19.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,435.00000	1,381,000	19.14	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.33150	9.40620		20.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,700.00000	1,648,000	20.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,494.00000	1,517,000	20.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,683.00000	1,631,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,527.00000	1,550,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,718.00000	1,665,000	20.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,462.00000	1,484,000	20.75	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.02120	7.09870		15.75	0.00	0	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			11,060.00000	7,396,000	16.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			11,190.00000	15,276,000	16.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			9,167.00000	6,013,000	17.53	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			14,297.00000	18,893,000	17.53	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			13,534.00000	9,090,000	16.35	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			8,664.00000	11,970,000	16.35	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			17,721.00000	22,773,000	18.12	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			7,591.00000	4,893,000	18.12	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.11310	7.19000		17.29	0.00	0	97.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			36,724.00000	32,052,000	16.83	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			17,724.00000	20,742,000	16.83	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			34,180.00000	29,723,000	17.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			20,180.00000	23,413,000	17.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			39,436.00000	34,544,000	16.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			15,436.00000	18,234,000	16.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.43070	11.55250		14.22	7,201,341.00	630	21,982.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		182.00000	119,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		130.00000	188,000	14.50	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		155.00000	102,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		153.00000	221,000	14.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		211.00000	139,000	14.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		109.00000	158,000	14.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		117.00000	74,000	15.31	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		215.00000	293,000	15.31	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		30.00000	17,000	17.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		578.00000	686,000	17.74	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		14.00000	20,000	14.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		566.00000	451,000	14.10	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,055.00000	934,000	17.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		3.00000	3,000	17.88	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		613.00000	496,000	14.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		11.00000	15,000	14.08	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		39.00000	58,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		391.00000	289,000	14.15	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		710.00000	590,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		8.00000	9,000	14.55	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		24.00000	35,000	14.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		476.00000	366,000	14.12	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		433.00000	327,000	14.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		31.00000	46,000	14.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		55.00000	33,000	16.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		403.00000	502,000	16.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		87.00000	54,000	15.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		285.00000	373,000	15.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		75.00000	46,000	16.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		323.00000	415,000	16.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		351.00000	254,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		49.00000	73,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		808.00000	687,000	15.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		6.00000	6,000	15.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		101.00000	63,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		249.00000	332,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		64.00000	39,000	16.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		362.00000	458,000	16.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		907.00000	785,000	16.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		5.00000	4,000	16.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.56760	11.68870		15.50	2,568,007.20	222	12,530.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		422.00000	361,000	15.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		383.00000	443,000	15.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		400.00000	343,000	15.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		411.00000	475,000	15.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		445.00000	381,000	15.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		356.00000	413,000	15.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		241.00000	203,000	17.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		752.00000	835,000	17.33	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		606.00000	527,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		217.00000	259,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		326.00000	278,000	16.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		537.00000	610,000	16.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		380.00000	325,000	16.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		441.00000	507,000	16.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,226.00000	1,113,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		37.00000	45,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,048.00000	943,000	14.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		59.00000	75,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.69310	11.81510			116,931.00	10	2,772.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		749.00000	677,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		384.00000	434,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		723.00000	653,000	16.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		408.00000	460,000	16.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		776.00000	702,000	15.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		361.00000	409,000	15.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		698.00000	630,000	16.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		433.00000	487,000	16.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		545.00000	490,000	16.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		630.00000	697,000	16.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,026.00000	935,000	15.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		211.00000	242,000	15.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		584.00000	526,000	16.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		569.00000	633,000	16.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		413.00000	370,000	17.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		898.00000	977,000	17.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		803.00000	728,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		338.00000	385,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,098.00000	1,004,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		183.00000	211,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		628.00000	564,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		513.00000	571,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		957.00000	868,000	15.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		242.00000	275,000	15.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.81680	11.94170		16.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		747.00000	687,000	16.68	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		655.00000	720,000	16.68	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		726.00000	668,000	16.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		684.00000	751,000	16.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		768.00000	707,000	16.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		626.00000	690,000	16.59	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09170	0.09250		15.11	0.00	0	12,401.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,251.00000	1,171,000	23.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	23.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		293.00000	228,000	15.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		43.00000	58,000	15.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,250.00000	2,170,000	26.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	26.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,750.00000	1,140,830,000	38.83	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09300	0.09380		18.40	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,395.00000	1,317,000	16.68	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		15.00000	17,000	16.68	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	0.09	Call		593.00000	538,000	18.40	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		213.00000	238,000	18.40	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,384.00000	2,304,000	23.06	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		4.00000	4,000	23.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.11280	10.24850			18,870,484.80	1,866	60,976.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		603.00000	471,000	13.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		5.00000	8,000	13.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		554.00000	425,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		6.00000	12,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		652.00000	519,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		4.00000	6,000	13.54	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		11.00000	23,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		459.00000	336,000	13.33	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		232.00000	327,000	14.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		80.00000	40,000	14.87	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		950.00000	814,000	15.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		2.00000	1,000	15.99	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		132.00000	72,000	13.94	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		134.00000	209,000	13.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		289.00000	185,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		41.00000	72,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		33.00000	14,000	16.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		435.00000	551,000	16.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		850.00000	715,000	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	2,000	15.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		47.00000	22,000	15.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		349.00000	459,000	15.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		39.00000	18,000	16.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		391.00000	505,000	16.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		56.00000	27,000	15.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		308.00000	414,000	15.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		5.00000	2,000	18.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		857.00000	989,000	18.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		4.00000	2,000	18.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		906.00000	1,039,000	18.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		1.00000	0,000	21.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,353.00000	1,487,000	21.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		15.00000	6,000	17.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		617.00000	743,000	17.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		95.00000	49,000	14.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		197.00000	286,000	14.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		158.00000	87,000	13.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		110.00000	174,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.23430	10.36860		14.81	1,023,430.00	100	5,471.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		675.00000	568,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		106.00000	134,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		638.00000	535,000	13.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		119.00000	151,000	13.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		712.00000	601,000	13.67	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	9.75	Put		93.00000	117,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		540.00000	446,000	14.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		171.00000	212,000	14.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		873.00000	755,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		54.00000	71,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,093.00000	969,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		24.00000	35,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,003.00000	881,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		34.00000	47,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		74.00000	59,000	19.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,455.00000	1,575,000	19.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		572.00000	475,000	14.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		153.00000	191,000	14.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		86.00000	69,000	19.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,317.00000	1,435,000	19.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		916.00000	796,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		47.00000	62,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		166.00000	131,000	17.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		797.00000	897,000	17.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		403.00000	324,000	14.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		284.00000	340,000	14.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		82.00000	65,000	19.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,363.00000	1,481,000	19.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		357.00000	286,000	15.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		338.00000	402,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		510.00000	419,000	14.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		191.00000	235,000	14.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		832.00000	715,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		63.00000	81,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		132.00000	105,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		963.00000	1,071,000	18.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.34580	10.48090		15.26	0.00	0	8,103.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		671.00000	580,000	14.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		290.00000	334,000	14.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		644.00000	555,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		313.00000	359,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		699.00000	606,000	14.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		268.00000	310,000	14.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,480.00000	1,353,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		49.00000	57,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		593.00000	508,000	15.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		362.00000	412,000	15.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		860.00000	752,000	14.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		179.00000	206,000	14.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,526.00000	1,398,000	14.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		45.00000	52,000	14.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		792.00000	689,000	14.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		211.00000	243,000	14.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		443.00000	375,000	15.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		562.00000	629,000	15.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		392.00000	330,000	16.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		661.00000	734,000	16.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		569.00000	486,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		388.00000	440,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		295.00000	248,000	17.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		914.00000	1,002,000	17.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		216.00000	182,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,235.00000	1,336,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		346.00000	291,000	16.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		765.00000	845,000	16.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		179.00000	152,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,448.00000	1,556,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		333.00000	280,000	16.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		802.00000	884,000	16.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,045.00000	932,000	14.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		114.00000	136,000	14.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		252.00000	212,000	17.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,071.00000	1,166,000	17.69	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			406.57500	410.41300			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			412.76200	416.65800			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			372.99300	376.51900			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			378.66900	382.24800			0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future			7.05890	7.13550		16.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		466.00000	397,000	14.84	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		31.00000	38,000	14.84	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		424.00000	360,000	15.08	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		39.00000	51,000	15.08	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		509.00000	439,000	14.85	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		24.00000	30,000	14.85	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		121.00000	148,000	16.34	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		256.00000	207,000	16.34	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		373.00000	425,000	19.14	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		108.00000	84,000	19.14	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.50120	7.56520		13.65	75,012.00	10	25,785.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		916.00000	852,000	20.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		866.00000	802,000	20.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		966.00000	902,000	21.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	21.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		136.00000	94,000	13.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		71.00000	93,000	13.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		168.00000	122,000	13.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		53.00000	71,000	13.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		568.00000	505,000	16.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		3.00000	4,000	16.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		375.00000	313,000	14.40	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	19/09/2011	Foreign Exchange Future	7.20	Put		10.00000	12,000	14.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		107.00000	72,000	13.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		92.00000	121,000	13.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		421.00000	359,000	14.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		6.00000	8,000	14.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		10.00000	6,000	15.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		395.00000	455,000	15.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		816.00000	752,000	19.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		8.00000	5,000	16.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		443.00000	504,000	16.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		767.00000	703,000	19.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		2.00000	2,000	19.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		470.00000	407,000	15.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		5.00000	6,000	15.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		4.00000	2,000	17.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		589.00000	651,000	17.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		205.00000	153,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		40.00000	52,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		6.00000	4,000	16.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		491.00000	553,000	16.64	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.51350	7.57650		13.83	0.00	0	831.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		946.00000	881,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		20.00000	18,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		894.00000	835,000	15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		18.00000	22,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		992.00000	928,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		16.00000	15,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		272.00000	237,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		196.00000	224,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		393.00000	350,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		117.00000	137,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.53290	7.59610		13.94	22,598.70	3	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		508.00000	461,000	13.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		162.00000	178,000	13.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		477.00000	431,000	13.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		181.00000	198,000	13.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		541.00000	492,000	13.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		145.00000	159,000	13.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		419.00000	376,000	13.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		223.00000	243,000	13.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		730.00000	674,000	13.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		84.00000	91,000	13.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		260.00000	230,000	14.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		414.00000	447,000	14.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		391.00000	350,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		245.00000	267,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		690.00000	635,000	13.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		94.00000	102,000	13.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,411.00000	1,349,000	15.79	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	6.20	Put		15.00000	16,000	15.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.55220	8.59950		14.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,652.00000	1,614,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		353.00000	362,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,617.00000	1,580,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		368.00000	378,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,687.00000	1,649,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		338.00000	347,000	12.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.17700	7.23720		9.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		61.00000	36,000	10.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		74.00000	109,000	10.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		43.00000	25,000	10.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		106.00000	148,000	10.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		88.00000	52,000	9.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		51.00000	75,000	9.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	1,000	15.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		564.00000	624,000	15.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		2.00000	1,000	14.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		515.00000	574,000	14.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	0,000	15.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		614.00000	673,000	15.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		8.00000	4,000	13.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		321.00000	377,000	13.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		638.00000	577,000	14.20	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	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	14.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		340.00000	282,000	11.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		3.00000	5,000	11.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	16.28	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		713.00000	773,000	16.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.25600	7.31600		11.95	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		228.00000	193,000	11.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		162.00000	187,000	11.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		203.00000	173,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		187.00000	217,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		255.00000	218,000	11.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		139.00000	162,000	11.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		97.00000	80,000	13.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		431.00000	474,000	13.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		548.00000	493,000	11.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		32.00000	37,000	11.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		107.00000	90,000	13.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		391.00000	434,000	13.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		505.00000	451,000	11.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		39.00000	45,000	11.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		164.00000	139,000	12.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		248.00000	283,000	12.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		463.00000	411,000	11.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		47.00000	55,000	11.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		148.00000	124,000	12.86	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	7.45	Put		282.00000	318,000	12.86	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00530	0.00360			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.17370	0.21860			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.70690	8.67410		19.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,026.00000	1,058,000	23.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	1,000	23.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		976.00000	1,009,000	23.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	23.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,075.00000	1,108,000	24.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	24.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		320.00000	344,000	18.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		46.00000	37,000	18.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		56.00000	58,000	22.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		432.00000	401,000	22.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		64.00000	67,000	21.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		390.00000	360,000	21.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		878.00000	910,000	23.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		4.00000	3,000	23.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		74.00000	78,000	21.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		350.00000	321,000	21.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		112.00000	119,000	20.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		238.00000	212,000	20.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		97.00000	103,000	20.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		273.00000	246,000	20.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		49.00000	51,000	22.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		475.00000	444,000	22.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		32.00000	33,000	23.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		608.00000	576,000	23.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		828.00000	861,000	23.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		4.00000	4,000	23.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.84980	8.81440		20.10	221,245.00	25	264.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		652.00000	688,000	18.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		138.00000	138,000	18.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		618.00000	653,000	18.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		154.00000	153,000	18.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		687.00000	723,000	18.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		123.00000	123,000	18.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		528.00000	560,000	18.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		214.00000	210,000	18.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		761.00000	798,000	18.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		97.00000	98,000	18.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		963.00000	1,002,000	18.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		49.00000	52,000	18.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		501.00000	532,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		237.00000	232,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		345.00000	370,000	20.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		431.00000	420,000	20.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		207.00000	224,000	22.34	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		9.40	Put		793.00000	774,000	22.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Call		266.00000	287,000	21.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Put		602.00000	587,000	21.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Call		557.00000	589,000	18.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Put		193.00000	189,000	18.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Call		879.00000	916,000	18.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Put		65.00000	66,000	18.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Call		1,100.00000	1,139,000	18.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Put		36.00000	39,000	18.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Call		383.00000	410,000	19.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Put		369.00000	360,000	19.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		1,194.00000	1,232,000	19.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		30.00000	32,000	19.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		427.00000	456,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		313.00000	306,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		327.00000	351,000	20.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		463.00000	451,000	20.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		475.00000	506,000	19.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		261.00000	256,000	19.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		197.00000	213,000	22.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		833.00000	813,000	22.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		253.00000	273,000	21.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		639.00000	623,000	21.52	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			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	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			373.71900	376.99200			0.00	0	161.00
GOVI	On	03/11/2011	GOVI	357.00	Call		199,920.00000	167,190,000		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		199,820.00000	167,090,000		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		200,020.00000	167,290,000		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			379.40600	382.72900			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		137,290.00000	104,060,000		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		137,190.00000	103,960,000		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		137,390.00000	104,160,000		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
IGOV	On	03/11/2011	Index Future			163.32200	163.31800			0.00	0	79.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			165.80700	165.80300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			448.67700	448.64600			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	21/09/2011	Jibar Tradeable Future			5.53000	5.54000			0.00	0	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.48000	5.51000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.39000	5.41000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.31000	5.33000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.29000	5.32000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.27000	5.32000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.26000	5.31000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.32000	5.36000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.47000	5.51000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.64000	5.67000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.87000	5.89000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.10000	6.14000			0.00	0	1,250.00

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			368.66500	373.54100			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			374.27500	379.22600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.54700	6.52700		3.25	0.00	0	15,490.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,392.00000	6,316,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	1,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,571.00000	6,495,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		6,213.00000	6,136,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		600.00000	633,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		688.00000	644,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		113.00000	121,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,911.00000	1,842,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,246.00000	2,175,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		72.00000	78,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,854.00000	3,778,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		7.00000	8,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.58300	6.56100		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,724.00000	6,646,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		16.00000	16,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,889.00000	6,811,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		14.00000	15,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,560.00000	6,482,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		19.00000	19,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		0.00000	1,024,000	3.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.55	Put		0.00000	1,142,000	3.27	148,460.00	130	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		0.00000	2,442,000	3.21	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	330,000	3.21	42,900.00	130	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		0.00000	2,132,000	3.38	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		0.00000	473,000	3.38	61,490.00	130	130.00
R157	On	03/05/2012	Bond Future			6.62600	6.60200		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,453.00000	5,377,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		109.00000	113,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,602.00000	5,526,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		100.00000	104,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,305.00000	5,230,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		118.00000	123,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.68200	6.65700		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,431.00000	4,365,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		374.00000	385,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,558.00000	4,492,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		353.00000	365,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,305.00000	4,239,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		396.00000	407,000	3.56	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			8.15400	7.96600		10.25	39,238,927.12	316	24,731.00

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	Call		9,860.00000	8,078,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		76.00000	162,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,290.00000	8,495,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		62.00000	135,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		9,430.00000	7,664,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		92.00000	195,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		197.00000	386,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		7,723.00000	6,044,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,512.00000	2,357,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		2,848.00000	1,825,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		749.00000	1,276,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		4,522.00000	3,180,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		6,067.00000	4,527,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		396.00000	724,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		10,720.00000	8,913,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		51.00000	112,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.21500	8.02100		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		9,877.00000	8,298,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		732.00000	1,049,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,253.00000	8,652,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		668.00000	963,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,502.00000	7,947,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		799.00000	1,140,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.28000	8.08000		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		10,040.00000	8,577,000	11.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Put		1,560.00000	2,017,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		10,383.00000	8,898,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,467.00000	1,902,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		9,701.00000	8,260,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,659.00000	2,138,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.35100	8.14500		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		8,370.00000	7,080,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,793.00000	3,445,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,683.00000	7,369,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,662.00000	3,290,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		8,065.00000	6,799,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		2,935.00000	3,611,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			213.84905	213.91734			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,917.00000	1,849,000		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		1,867.00000	1,799,000		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		1,967.00000	1,899,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			245.98665	245.72469			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,225.00000	7,487,000		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		7,175.00000	7,437,000		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		7,275.00000	7,537,000		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			6.22500	6.17800		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,163.00000	5,026,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,300.00000	5,163,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		5,025.00000	4,888,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.23100	6.17900		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,419.00000	5,279,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		4.00000	4,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,545.00000	5,405,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		3.00000	4,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,293.00000	5,153,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		5.00000	5,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.24500	6.18700		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	03/05/2012	Bond Future	7.75	Call		3,862.00000	3,728,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		77.00000	86,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,974.00000	3,839,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		71.00000	79,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,751.00000	3,617,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		84.00000	94,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.27200	6.20800		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,079.00000	2,956,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		220.00000	241,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,176.00000	3,052,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		209.00000	229,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,983.00000	2,862,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		233.00000	256,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			185.95680	185.93284			0.00	0	26,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,433.00000	185,457,000		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		185,383.00000	185,407,000		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		185,483.00000	185,507,000		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			186.12207	186.09781			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,098.00000	9,122,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,048.00000	9,072,000		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		9,148.00000	9,172,000		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			7.43000	7.30300		5.25	0.00	0	2,077.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,589.00000	4,986,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		8.00000	15,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,812.00000	5,207,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		6.00000	11,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,365.00000	4,764,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		9.00000	19,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.50300	7.36800		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,284.00000	5,704,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		115.00000	159,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,488.00000	5,905,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		105.00000	145,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,082.00000	5,506,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		129.00000	176,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.58300	7.44100		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,954.00000	5,410,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		331.00000	416,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,138.00000	5,589,000	6.02	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	03/05/2012	Bond Future	8.80	Put		308.00000	387,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,771.00000	5,233,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		355.00000	446,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.67500	7.52400		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,719.00000	4,225,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		668.00000	814,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,887.00000	4,386,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		633.00000	772,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,554.00000	4,066,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		705.00000	857,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.65500	7.50200		6.25	0.00	0	2,782.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,631.00000	5,799,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		9.00000	19,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,883.00000	6,049,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		7.00000	15,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,379.00000	5,549,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		12.00000	23,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.72500	7.56500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,456.00000	6,657,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		114.00000	168,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,688.00000	6,884,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		103.00000	151,000	7.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		7,225.00000	6,431,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		128.00000	187,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.80500	7.63700		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,140.00000	5,432,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		570.00000	728,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,344.00000	5,628,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		532.00000	682,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,938.00000	5,239,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		610.00000	777,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.89500	7.71800		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,868.00000	4,234,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,047.00000	1,294,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,053.00000	4,408,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		994.00000	1,229,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,686.00000	4,063,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,104.00000	1,362,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.92700	5.85000		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,836.00000	3,677,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,935.00000	3,776,000	2.21	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	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,738.00000	3,579,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.89100	5.80400		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,950.00000	3,790,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	2,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		4,037.00000	3,878,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	2,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,863.00000	3,703,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		2.00000	3,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.86300	5.76200		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,806.00000	2,652,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		46.00000	55,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,880.00000	2,727,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		42.00000	52,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,732.00000	2,579,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		50.00000	60,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.83900	5.72000		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,182.00000	2,036,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		93.00000	111,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,244.00000	2,097,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		87.00000	105,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,120.00000	1,976,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		98.00000	119,000	1.74	0.00	0	0.00
R206	On	15/01/2014	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
R207	On	03/11/2011	Bond Future			7.85400	7.70200		7.00	0.00	0	8,599.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,958.00000	5,094,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		25.00000	51,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,225.00000	5,356,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		20.00000	41,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,692.00000	4,834,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		31.00000	63,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		652.00000	996,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,809.00000	1,263,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,883.00000	2,185,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		289.00000	481,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,862.00000	3,080,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		138.00000	246,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,702.00000	3,449,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		298.00000	155,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		996.00000	1,448,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,278.00000	840,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		560.00000	870,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,007.00000	1,427,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		4,117.00000	3,319,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		113.00000	205,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.92400	7.76500		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,987.00000	6,171,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		219.00000	309,000	8.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		7,228.00000	6,404,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		199.00000	281,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,748.00000	5,940,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		242.00000	340,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.00400	7.83800		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,753.00000	5,044,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		831.00000	1,042,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,961.00000	5,242,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		779.00000	980,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,547.00000	4,849,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		887.00000	1,109,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.09300	7.91900		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,446.00000	4,761,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,076.00000	1,327,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,646.00000	4,950,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,021.00000	1,261,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,250.00000	4,575,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,136.00000	1,397,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.89100	7.74400		8.25	0.00	0	7,301.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,124.00000	5,236,000	8.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Put		39.00000	73,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		6,405.00000	5,511,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		31.00000	59,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		5,842.00000	4,961,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		47.00000	88,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		706.00000	1,055,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,995.00000	1,422,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		320.00000	516,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,143.00000	2,417,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,183.00000	3,373,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		156.00000	268,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,969.00000	6,066,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		20.00000	39,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.95500	7.80300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,294.00000	6,460,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		262.00000	360,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,548.00000	6,707,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		237.00000	329,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,040.00000	6,216,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		288.00000	396,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.02600	7.86700		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,184.00000	6,401,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		658.00000	828,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,417.00000	6,625,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		617.00000	777,000	9.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Call		6,953.00000	6,180,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		703.00000	882,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.10400	7.94000		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,802.00000	5,102,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,186.00000	1,445,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,019.00000	5,308,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,128.00000	1,376,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,590.00000	4,901,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,251.00000	1,520,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.45800	8.24500		13.75	0.00	0	1,454.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,617.00000	3,186,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		407.00000	797,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,951.00000	3,475,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		344.00000	688,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		4,289.00000	2,908,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		480.00000	919,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.51000	8.29200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		6,712.00000	5,312,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		966.00000	1,410,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Call		7,013.00000	5,584,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		887.00000	1,301,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		6,416.00000	5,045,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,053.00000	1,526,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.56600	8.34200		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		7,049.00000	5,733,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,741.00000	2,299,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		7,324.00000	5,983,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,636.00000	2,169,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,777.00000	5,487,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,852.00000	2,436,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.62500	8.39500		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,508.00000	7,121,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,793.00000	2,308,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,785.00000	7,377,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,706.00000	2,200,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		8,235.00000	6,870,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,887.00000	2,424,000	14.69	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future			137.43626	137.41811			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,418.00000	6,436,000		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		6,368.00000	6,386,000		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		6,468.00000	6,486,000		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			112.52581	112.51845			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,268.00000	111,276,000		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		111,218.00000	111,226,000		0.00	0	0.00
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		111,318.00000	111,326,000		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			112.90034	112.89298			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,393.00000	2,400,000		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		2,343.00000	2,350,000		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		2,443.00000	2,450,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future			111.71483	111.70088			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		109,201.00000	109,215,000		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		109,151.00000	109,165,000		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		109,251.00000	109,265,000		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			111.94651	111.93234			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,432.00000	3,447,000		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		3,382.00000	3,397,000		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		3,482.00000	3,497,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.45300	8.25100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		4,194.00000	2,459,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		4,598.00000	2,863,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		3,788.00000	2,053,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.51300	8.30600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		5,682.00000	3,927,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		6,070.00000	4,315,000		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		5,292.00000	3,537,000		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			8.57400	8.36000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		7,104.00000	5,313,000		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		7,477.00000	5,686,000		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		6,728.00000	4,937,000		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			8.63800	8.41800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,586.00000	4,768,000		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		6,957.00000	5,140,000		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		6,211.00000	4,394,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/09/2011	Foreign Exchange Future			14,452.61000	14,620.86000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRT1	On	02/02/2012	Index Future			368.90200	367.21500				0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.10050	1.11230		16.19		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		239.00000	165,000	16.19		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		116.00000	160,000	16.19		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		66.00000	38,000	18.81		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		443.00000	533,000	18.81		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		633.00000	519,000	15.04		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		10.00000	14,000	15.04		0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.11490	1.12640		16.75		0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		557.00000	485,000	16.75		0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		293.00000	336,000	16.75		0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		342.00000	293,000	18.00		0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		578.00000	644,000	18.00		0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		883.00000	788,000	15.98		0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		119.00000	139,000	15.98		0.00	0	0.00
Total for Derivatives :											298,738,477.12	36,036	1,063,996.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000				0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,800,000.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	6,127,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB305L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	300,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	17,250,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	11,000,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	928,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000		683,000,000,000.00		6,830,000	6,830,000.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	11,121,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,522,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	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
ACL035On	20/09/2011	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,222,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,725,000.00
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		240,000,000,000.00		2,400,000	2,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP50L	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
BCP51L	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012			100.00000	100.00000			1,800,000,000,000.00	18,000,000	159,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			1,000,000,000,000.00	10,000,000	9,996,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000				0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2F	On	21/09/2011	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
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	3,800,000.00
BLG3B	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
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
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	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		200,000,000,000.00		2,000,000	1,000,000.00
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	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,672,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	8,682,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			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
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	12,500,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	5,000,000.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	170,000,000.00
CLN195	On	15/06/2014			100.00000	100.00000		8,620,000,000,000.00		86,200,000	80,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			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
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	3,488,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000		140,000,000,000.00		1,400,000	700,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000		890,000,000,000.00		8,900,000	7,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	78,918,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			25,600,000,000.00	256,000	125,327,000.00
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			6,000,000,000.00	60,000	12,060,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			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
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			647,800,000,000.00	6,478,000	191,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			76,997,000,000.00	8,324,000	174,934,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			504,626,340,000.00	50,462,634	378,900,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			100,244,500,000.00	12,770,000	103,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			19,275,000,000.00	2,570,000	166,605,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,042,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
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
FRBI08	On	09/09/2011			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
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
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			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
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		2,674,400,000,000.00		26,744,000	26,744,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	593,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
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
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT10	On	01/12/2011			100.00000	100.00000			20,265,400,000,000.00	202,654,000	300,000,000.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	3,300,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			27,200,000,000.00	272,000	29,082,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	17,769,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	1,000,000.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
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			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
IND138	On	20/09/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000		1,600,000,000,000.00		16,000,000	8,000,000.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			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
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			2,000,000,000,000.00	20,000,000	20,000,000.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	10,403,000.00
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	50,818,000.00
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			1,000,000,000,000.00	10,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			5,400,000,000,000.00	54,000,000	27,000,000.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	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
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			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
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
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	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
MBF02	On	26/05/2013			100.00000	100.00000			5,000,000,000,000.00	50,000,000	25,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000			4,350,000,000,000.00	43,500,000	27,500,000.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,900,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,702,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
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	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	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
N4A308	On	14/08/2020			100.00000	100.00000			10,000,000,000,000.00	100,000,000	50,000,000.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	231,430,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			4,079,720,000,000.00	40,797,200	46,502,200.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	127,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,679,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,945,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4:On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,000,000,000,000.00	30,000,000,000.00	30,000,000	15,000,000.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
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	5,967,000.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500		13,170,000,000.00		2,000,000	1,000,000.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	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
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	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	12,100,000.00
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	6,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		1,200,000,000,000.00		12,000,000	25,468,000.00
OMN01	On	28/11/2011			100.00000	100.00000		220,000,000,000.00		2,200,000	1,100,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.52000	6.50000		137,900,297,237,240.00	21,150,352,337	17,276,234,352.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.11000	7.92500		86,707,700,252,750.00	10,691,455,025	8,528,732,000.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.54000	0.52000		446,850,000,000.00		827,500,000	2,243,400,000.00
R197	On	07/12/2023	Spot Bond			2.27000	2.28000		168,615,600,000.00		74,280,000	225,869,000.00
R201	On	21/12/2014	Spot Bond			6.21500	6.17000		4,797,184,480,000.00		771,872,000	3,557,329,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000		89,138,980,320.00		39,096,044	1,078,144,134.00
R203	On	15/09/2017	Spot Bond			7.38000	7.25500		49,485,350,160,000.00		6,705,332,000	8,244,584,000.00
R204	On	21/12/2018	Spot Bond			7.60500	7.45500		66,768,584,220,000.00		8,779,564,000	4,708,444,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.94000	5.87000		56,466,524,353,140.00		9,506,148,881	5,469,620,119.00
R207	On	15/01/2020	Spot Bond			7.80500	7.65500		37,838,437,070,000.00		4,847,974,000	7,999,036,800.00
R208	On	31/03/2021	Spot Bond			7.84500	7.70000		52,732,389,353,055.00		6,721,783,219	6,710,395,000.00
R209	On	31/03/2036	Spot Bond			8.42000	8.21000		46,877,580,454,100.00		5,567,408,605	7,520,644,000.00
R210	On	31/03/2028	Spot Bond			2.29000	2.29000		1,217,306,108,800.00		531,574,720	715,986,000.00
R211	On	31/01/2017	Spot Bond			1.50000	1.50000		283,650,000,000.00		189,100,000	1,451,100,000.00
R212	On	31/01/2022	Spot Bond			2.25000	2.25000		47,925,000,000.00		21,300,000	391,450,000.00
R213	On	28/02/2031	Spot Bond			8.41000	8.21000		17,700,510,180,000.00		2,104,698,000	2,077,617,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			32,478,888,000,000.00	4,996,752,000	2,699,274,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	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
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	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
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,388,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	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
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	12,088,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	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		100,000,000,000.00		1,000,000	500,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000		122,600,000,000,000.00		1,226,000,000	926,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000		138,200,000,000,000.00		1,382,000,000	1,074,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	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
SYN84	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN84	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	1,008,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			17,800,000,000.00	178,000	234,513,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
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			0.00	0	24,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
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			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			37,200,000,000.00	372,000	51,764,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	214,724,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	34,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							935,625,364,289,405.00	87,031,358,665	89,713,114,285.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							935,625,663,027,882.00	17,031,394,701	89,714,178,281.00
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