

# Daily MTM Report

Daily summary for: 01/09/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On	19/09/2011	Foreign Exchange Future			7.02640	7.02120		15.57	112,696,429.60	16,039	222,638.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		2.00000	2,000	27.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,031.00000	1,026,000	27.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		2.00000	2,000	28.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,081.00000	1,076,000	28.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		3.00000	3,000	27.31	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		982.00000	977,000	27.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		784.00000	779,000	25.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		5.00000	5,000	25.34	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		22.00000	21,000	20.43	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		401.00000	395,000	20.43	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		244.00000	247,000	15.29	0.00	0	1,230.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		23.00000	21,000	15.29	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		170.00000	171,000	15.43	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		49.00000	45,000	15.43	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		447.00000	441,000	21.08	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	19/09/2011	Foreign Exchange Future	7.45	Call		18.00000	17,000	21.08	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		590.00000	584,000	23.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		11.00000	10,000	23.04	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		330.00000	335,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		9.00000	9,000	15.14	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	4,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		425.00000	430,000	15.64	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		153.00000	146,000	16.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		74.00000	72,000	16.77	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,779.00000	2,774,000	31.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		312.00000	305,000	19.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		33.00000	31,000	19.18	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		228.00000	221,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		49.00000	47,000	17.97	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		3.00000	3,000	16.21	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		474.00000	479,000	16.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		285.00000	290,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		14.00000	14,000	15.22	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		34.00000	32,000	15.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		205.00000	208,000	15.36	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		494.00000	488,000	21.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		15.00000	14,000	21.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		139.00000	139,000	15.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		68.00000	63,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		9.00000	9,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		638.00000	633,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		60.00000	58,000	17.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		189.00000	182,000	17.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		111.00000	111,000	15.57	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		90.00000	85,000	15.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		622.00000	627,000	17.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	17.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	6,000	24.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		736.00000	730,000	24.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,271.00000	1,276,000	23.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		40.00000	38,000	18.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		269.00000	262,000	18.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		13.00000	12,000	22.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		542.00000	536,000	22.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,221.00000	1,226,000	22.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		2.00000	2,000	28.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,131.00000	1,126,000	28.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,171.00000	1,176,000	22.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		8.00000	7,000	24.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		687.00000	681,000	24.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		722.00000	727,000	19.04	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		1.00000	1,000	19.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,321.00000	1,326,000	23.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		91.00000	89,000	16.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		120.00000	113,000	16.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		376.00000	381,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	5,000	15.07	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		27.00000	25,000	19.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		356.00000	349,000	19.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		4.00000	4,000	26.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		883.00000	878,000	26.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		1.00000	1,000	29.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		1,230.00000	1,225,000	29.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,071.00000	1,076,000	21.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		772.00000	777,000	19.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		1.00000	1,000	29.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		1,180.00000	1,175,000	29.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		5.00000	4,000	25.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		834.00000	828,000	25.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		1.00000	1,000	30.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		1,280.00000	1,275,000	30.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,021.00000	1,026,000	21.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.28	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		921.00000	926,000	20.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	3,000	26.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		932.00000	927,000	26.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		971.00000	976,000	20.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		1.00000	1,000	30.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,330.00000	1,325,000	30.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.11560	7.11310		16.82	60,788,570.80	8,543	60,251.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		191.00000	185,000	18.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		428.00000	419,000	18.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		178.00000	172,000	18.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		465.00000	456,000	18.51	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		206.00000	199,000	17.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		393.00000	383,000	17.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		100.00000	94,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		463.00000	460,000	15.42	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		968.00000	964,000	22.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		81.00000	80,000	22.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		208.00000	199,000	16.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		321.00000	315,000	16.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		358.00000	348,000	17.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		221.00000	214,000	17.66	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		975.00000	980,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		12.00000	14,000	16.73	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		542.00000	534,000	19.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		155.00000	150,000	19.09	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		698.00000	701,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		35.00000	35,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		742.00000	745,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		29.00000	29,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		880.00000	885,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		17.00000	19,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		77.00000	75,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,014.00000	1,009,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,169.00000	1,173,000	17.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		6.00000	7,000	17.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		166.00000	160,000	18.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		503.00000	494,000	18.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		498.00000	497,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		85.00000	81,000	15.44	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		431.00000	427,000	15.62	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		118.00000	111,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		92.00000	89,000	21.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		879.00000	873,000	21.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		118.00000	115,000	20.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		705.00000	699,000	20.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		400.00000	396,000	15.82	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		137.00000	130,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		834.00000	838,000	16.04	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		21.00000	22,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		787.00000	791,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		24.00000	25,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,120.00000	1,125,000	17.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		7.00000	9,000	17.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		104.00000	101,000	20.87	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		791.00000	785,000	20.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		135.00000	131,000	19.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		622.00000	615,000	19.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		574.00000	575,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		61.00000	59,000	15.49	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,267.00000	1,271,000	18.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	5,000	18.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		98.00000	95,000	21.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		835.00000	829,000	21.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		325.00000	315,000	17.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		238.00000	231,000	17.38	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		614.00000	616,000	15.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		51.00000	50,000	15.51	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		55.00000	55,000	24.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,292.00000	1,289,000	24.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		65.00000	64,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		1,152.00000	1,148,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,023.00000	1,028,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		10.00000	12,000	16.96	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		256.00000	249,000	17.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		293.00000	283,000	17.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		372.00000	367,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		159.00000	151,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		276.00000	268,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		263.00000	252,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		536.00000	535,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		73.00000	69,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		928.00000	932,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		15.00000	16,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		58.00000	58,000	23.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,245.00000	1,242,000	23.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		656.00000	658,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		43.00000	42,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		345.00000	340,000	16.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		182.00000	174,000	16.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		126.00000	122,000	19.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		663.00000	656,000	19.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		52.00000	52,000	24.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,339.00000	1,336,000	24.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		61.00000	61,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		1,198.00000	1,195,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		111.00000	108,000	20.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		748.00000	742,000	20.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		297.00000	291,000	16.62	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		234.00000	225,000	16.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		72.00000	71,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		1,059.00000	1,055,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,072.00000	1,076,000	17.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		9.00000	10,000	17.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		86.00000	84,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		923.00000	918,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		144.00000	140,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		581.00000	574,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		68.00000	67,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		1,105.00000	1,101,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.19770	7.19780		17.16	9,105,090.50	1,265	16,736.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		443.00000	434,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		281.00000	272,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		420.00000	411,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		308.00000	299,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		466.00000	458,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		254.00000	246,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		460.00000	451,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		262.00000	253,000	16.37	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		393.00000	383,000	16.96	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		345.00000	335,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		354.00000	345,000	17.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		406.00000	397,000	17.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		569.00000	562,000	15.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		171.00000	164,000	15.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		373.00000	363,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		375.00000	365,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		601.00000	595,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		153.00000	147,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		262.00000	253,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		614.00000	605,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		180.00000	174,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		932.00000	926,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		304.00000	295,000	17.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		506.00000	497,000	17.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		133.00000	129,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,235.00000	1,231,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		635.00000	630,000	15.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		137.00000	132,000	15.68	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		128.00000	124,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,280.00000	1,276,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		538.00000	530,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		190.00000	182,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		172.00000	166,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		974.00000	968,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		414.00000	405,000	16.76	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		316.00000	307,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		670.00000	665,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		122.00000	117,000	15.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		289.00000	280,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		541.00000	532,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		145.00000	140,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,147.00000	1,142,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		197.00000	190,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		849.00000	842,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		436.00000	427,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		288.00000	279,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		706.00000	702,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		108.00000	104,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		206.00000	199,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		808.00000	801,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		165.00000	159,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,017.00000	1,011,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		188.00000	182,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		890.00000	884,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		151.00000	146,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,103.00000	1,098,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		320.00000	310,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		472.00000	462,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		337.00000	327,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		439.00000	429,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		510.00000	502,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		212.00000	204,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		226.00000	219,000	19.28	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		728.00000	721,000	19.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		158.00000	152,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		1,060.00000	1,054,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		275.00000	266,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		577.00000	568,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		865.00000	864,000	15.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		67.00000	66,000	15.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,087.00000	1,087,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		39.00000	39,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		249.00000	241,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		651.00000	643,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		139.00000	134,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		1,191.00000	1,186,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,041.00000	1,041,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		43.00000	43,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		484.00000	476,000	16.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		236.00000	228,000	16.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		216.00000	209,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		768.00000	761,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		123.00000	119,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,325.00000	1,321,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		823.00000	821,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		75.00000	73,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		237.00000	230,000	19.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		689.00000	682,000	19.06	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	19/03/2012	Foreign Exchange Future	6.55	Call		743.00000	740,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		95.00000	92,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		781.00000	779,000	15.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		83.00000	81,000	15.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		909.00000	908,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		61.00000	60,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,132.00000	1,133,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		34.00000	35,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		118.00000	115,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,370.00000	1,367,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		114.00000	110,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,416.00000	1,412,000	22.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.27890	7.28190		17.25	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		464.00000	456,000	17.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		432.00000	427,000	17.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		445.00000	437,000	17.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		463.00000	458,000	17.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		484.00000	476,000	16.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		402.00000	397,000	16.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.36460	7.37020		17.51	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		605.00000	591,000	17.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		435.00000	426,000	17.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		585.00000	571,000	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		465.00000	456,000	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		627.00000	613,000	16.84	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		407.00000	398,000	16.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		495.00000	486,000	17.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		565.00000	551,000	17.34	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.46610	7.47070		17.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		534.00000	522,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		763.00000	756,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		519.00000	506,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		798.00000	790,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		550.00000	538,000	18.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		729.00000	722,000	18.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		979.00000	973,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		450.00000	439,000	19.25	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.47310	8.46580		19.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,193.00000	1,181,000	19.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,227.00000	1,208,000	19.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,177.00000	1,164,000	19.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,261.00000	1,241,000	19.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,211.00000	1,198,000	19.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,195.00000	1,175,000	19.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		915.00000	897,000	18.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,381.00000	1,370,000	18.87	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.33880	9.33150		20.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,648.00000	1,633,000	20.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,517.00000	1,494,000	20.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,631.00000	1,616,000	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
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,550.00000	1,527,000	20.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,665.00000	1,651,000	20.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,484.00000	1,462,000	20.51	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.02640	7.02120		15.57	0.00	0	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			7,396.00000	7,223,000	16.77	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			15,276.00000	14,583,000	16.77	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			6,013.00000	5,825,000	17.37	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			18,893.00000	18,185,000	17.37	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			9,090.00000	8,947,000	16.17	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			11,970.00000	11,307,000	16.17	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			22,773.00000	22,059,000	17.97	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			4,893.00000	4,699,000	17.97	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.11560	7.11310		16.82	0.00	0	97.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			32,052.00000	31,453,000	16.42	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			20,742.00000	19,893,000	16.42	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			29,723.00000	29,064,000	16.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			23,413.00000	22,504,000	16.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			34,544.00000	34,011,000	16.22	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			18,234.00000	17,451,000	16.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.34980	11.43070		12.89	283,745.00	25	21,987.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call			119.00000	13.79	77,000	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put			188.00000	13.79	227,000	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call			102.00000	14.09	65,000	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put			221.00000	14.09	265,000	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		139.00000	92,000	13.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		158.00000	192,000	13.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		74.00000	45,000	14.69	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		293.00000	345,000	14.69	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		17.00000	9,000	17.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		686.00000	759,000	17.35	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		20.00000	27,000	13.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		451.00000	377,000	13.84	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		934.00000	853,000	17.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		3.00000	3,000	17.13	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		496.00000	421,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		15.00000	21,000	13.97	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		58.00000	71,000	13.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		289.00000	221,000	13.30	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		590.00000	512,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		9.00000	12,000	14.24	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		35.00000	45,000	13.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		366.00000	295,000	13.57	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		327.00000	257,000	13.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		46.00000	57,000	13.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		33.00000	18,000	16.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		502.00000	568,000	16.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		54.00000	31,000	15.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		373.00000	431,000	15.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		46.00000	26,000	15.59	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		415.00000	476,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		254.00000	188,000	13.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		73.00000	88,000	13.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		687.00000	607,000	14.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		6.00000	7,000	14.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		63.00000	38,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		332.00000	388,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		39.00000	22,000	15.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		458.00000	522,000	15.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		785.00000	705,000	15.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		4.00000	5,000	15.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.48210	11.56760		14.84	40,187,350.00	3,500	15,730.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		361.00000	308,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		443.00000	476,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		343.00000	291,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		475.00000	509,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		381.00000	325,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		413.00000	443,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		203.00000	170,000	17.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		835.00000	888,000	17.00	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		527.00000	458,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		259.00000	276,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		278.00000	234,000	16.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		610.00000	652,000	16.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		325.00000	276,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		507.00000	544,000	15.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,113.00000	1,028,000	13.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		45.00000	46,000	13.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		943.00000	859,000	13.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		75.00000	77,000	13.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.60290	11.69310			116,029.00	10	2,772.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		677.00000	617,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		434.00000	464,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		653.00000	594,000	15.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		460.00000	491,000	15.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		702.00000	640,000	15.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		409.00000	437,000	15.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		630.00000	572,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		487.00000	519,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		490.00000	443,000	16.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		697.00000	740,000	16.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		935.00000	859,000	15.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		242.00000	256,000	15.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		526.00000	476,000	16.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		633.00000	673,000	16.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		370.00000	333,000	17.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		977.00000	1,030,000	17.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		728.00000	665,000	15.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		385.00000	412,000	15.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,004.00000	926,000	14.98	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		211.00000	223,000	14.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		564.00000	512,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		571.00000	609,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		868.00000	799,000	15.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		275.00000	296,000	15.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.72060	11.81680		16.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		687.00000	636,000	16.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		720.00000	765,000	16.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		668.00000	618,000	16.75	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		751.00000	797,000	16.75	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		707.00000	654,000	16.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		690.00000	733,000	16.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09120	0.09170		14.66	0.00	0	12,401.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,171.00000	1,121,000	22.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	22.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		228.00000	187,000	14.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		58.00000	67,000	14.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,170.00000	2,120,000	26.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	26.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,830.00000	1,140,880,000	38.31	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09250	0.09300		18.09	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,317.00000	1,268,000	16.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		17.00000	18,000	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		538.00000	498,000	18.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		238.00000	248,000	18.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,304.00000	2,255,000	23.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		4.00000	5,000	23.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.00900	10.11280		13.00	5,524,968.00	552	61,290.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		471.00000	376,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		8.00000	17,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		425.00000	332,000	13.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		12.00000	23,000	13.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		519.00000	421,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		6.00000	12,000	13.81	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		23.00000	41,000	13.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		336.00000	250,000	13.40	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		327.00000	414,000	15.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		40.00000	23,000	15.39	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		814.00000	711,000	15.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	2,000	15.72	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		72.00000	44,000	14.49	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		209.00000	285,000	14.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		185.00000	120,000	13.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		72.00000	111,000	13.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		14.00000	8,000	16.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		551.00000	649,000	16.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		715.00000	613,000	14.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	4,000	14.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		22.00000	12,000	16.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		459.00000	553,000	16.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		18.00000	10,000	16.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		505.00000	601,000	16.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		27.00000	15,000	15.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		414.00000	506,000	15.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		2.00000	1,000	19.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		989.00000	1,092,000	19.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		2.00000	1,000	19.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,039.00000	1,142,000	19.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	22.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,487.00000	1,591,000	22.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		6.00000	3,000	17.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		743.00000	844,000	17.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		49.00000	28,000	15.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		286.00000	369,000	15.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		87.00000	54,000	14.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		174.00000	245,000	14.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.12610	10.23430		14.67	3,037,830.00	300	5,771.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		568.00000	492,000	13.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		134.00000	166,000	13.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		535.00000	462,000	13.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		151.00000	186,000	13.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		601.00000	523,000	13.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		117.00000	147,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		446.00000	381,000	14.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		212.00000	255,000	14.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		755.00000	664,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		71.00000	88,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		969.00000	869,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		35.00000	43,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		881.00000	784,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		47.00000	58,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		59.00000	47,000	19.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,575.00000	1,671,000	19.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		475.00000	407,000	14.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		191.00000	231,000	14.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		69.00000	55,000	19.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,435.00000	1,529,000	19.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		796.00000	703,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		62.00000	77,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		131.00000	107,000	17.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		897.00000	981,000	17.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		324.00000	274,000	14.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		340.00000	398,000	14.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		65.00000	52,000	19.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,481.00000	1,576,000	19.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		286.00000	241,000	15.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		402.00000	465,000	15.30	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		419.00000	357,000	14.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		235.00000	281,000	14.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		715.00000	626,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		81.00000	100,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		105.00000	85,000	18.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,071.00000	1,159,000	18.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		0.00000	312,000	14.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		0.00000	336,000	14.67	134,400.00	400	400.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.23410	10.34580		15.19	0.00	0	8,103.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		580.00000	517,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		334.00000	383,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		555.00000	494,000	14.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		359.00000	410,000	14.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		606.00000	540,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		310.00000	356,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,353.00000	1,248,000	14.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		57.00000	64,000	14.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		508.00000	451,000	15.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		412.00000	467,000	15.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		752.00000	674,000	14.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		206.00000	240,000	14.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,398.00000	1,293,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		52.00000	59,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		689.00000	617,000	14.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		243.00000	283,000	14.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		375.00000	331,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		629.00000	697,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		330.00000	290,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		734.00000	806,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		486.00000	432,000	15.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		440.00000	498,000	15.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		248.00000	217,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,002.00000	1,083,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		182.00000	158,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,336.00000	1,424,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		291.00000	256,000	16.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		845.00000	922,000	16.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		152.00000	131,000	18.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,556.00000	1,647,000	18.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		280.00000	245,000	16.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		884.00000	961,000	16.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		932.00000	841,000	14.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		136.00000	157,000	14.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		212.00000	185,000	17.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,166.00000	1,251,000	17.78	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			409.26400	406.57500			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			415.50300	412.76200			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			375.48400	372.99300			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			381.20900	378.66900			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			7.06210	7.05890		16.32	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		397.00000	399,000	14.90	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		38.00000	37,000	14.90	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		360.00000	361,000	15.10	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		51.00000	49,000	15.10	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		439.00000	442,000	15.01	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		30.00000	30,000	15.01	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		148.00000	143,000	16.12	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		207.00000	205,000	16.12	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		425.00000	420,000	19.01	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		84.00000	82,000	19.01	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.53220	7.50120		13.38	3,766,100.00	500	26,285.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		852.00000	883,000	21.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	21.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		802.00000	833,000	20.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		902.00000	932,000	21.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		94.00000	107,000	13.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		93.00000	75,000	13.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		122.00000	138,000	13.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		71.00000	56,000	13.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		505.00000	535,000	17.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		4.00000	3,000	17.11	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	Call		313.00000	342,000	14.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		12.00000	10,000	14.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		72.00000	81,000	13.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		121.00000	99,000	13.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		359.00000	388,000	14.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		8.00000	6,000	14.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		6.00000	6,000	15.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		455.00000	424,000	15.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		752.00000	783,000	20.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	1,000	20.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		5.00000	5,000	15.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		504.00000	473,000	15.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		703.00000	733,000	19.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		2.00000	1,000	19.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		407.00000	437,000	15.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		6.00000	5,000	15.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		2.00000	2,000	17.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		651.00000	620,000	17.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		153.00000	173,000	13.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		52.00000	41,000	13.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		4.00000	4,000	16.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		553.00000	522,000	16.29	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.54430	7.51350		13.59	8,298,730.00	1,100	931.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		881.00000	910,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		18.00000	16,000	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	Call		835.00000	864,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		22.00000	20,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		928.00000	961,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		15.00000	17,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		237.00000	252,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		224.00000	208,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		350.00000	369,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		137.00000	125,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.56070	7.53290			3,795,471.40	502	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		461.00000	475,000	13.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		178.00000	164,000	13.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		431.00000	444,000	13.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		198.00000	183,000	13.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		492.00000	507,000	13.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		159.00000	146,000	13.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		376.00000	387,000	13.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		243.00000	226,000	13.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		674.00000	693,000	13.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		91.00000	82,000	13.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		230.00000	235,000	14.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		447.00000	424,000	14.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		350.00000	360,000	13.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		267.00000	249,000	13.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		635.00000	654,000	13.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		102.00000	93,000	13.56	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	Call		1,349.00000	1,376,000	15.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		16.00000	15,000	15.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.58450	8.55220		14.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,614.00000	1,638,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		362.00000	354,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,580.00000	1,603,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		378.00000	369,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,649.00000	1,672,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		347.00000	338,000	12.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.19750	7.17700		10.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		36.00000	44,000	10.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		109.00000	97,000	10.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		25.00000	31,000	11.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		148.00000	134,000	11.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		52.00000	63,000	10.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		75.00000	66,000	10.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	1,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		624.00000	604,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		1.00000	1,000	15.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		574.00000	554,000	15.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		0.00000	1,000	15.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		673.00000	654,000	15.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		4.00000	5,000	13.57	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		377.00000	358,000	13.57	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	Call		577.00000	598,000	15.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	15.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		282.00000	302,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		5.00000	5,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	16.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		773.00000	753,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.27440	7.25600		11.51	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		193.00000	195,000	11.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		187.00000	171,000	11.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		173.00000	174,000	11.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		217.00000	200,000	11.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		218.00000	221,000	11.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		162.00000	147,000	11.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		80.00000	80,000	13.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		474.00000	456,000	13.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		493.00000	508,000	11.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		37.00000	34,000	11.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		90.00000	89,000	13.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		434.00000	415,000	13.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		451.00000	466,000	11.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		45.00000	42,000	11.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		139.00000	139,000	12.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		283.00000	265,000	12.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		411.00000	424,000	11.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		55.00000	50,000	11.50	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	Call		124.00000	125,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		318.00000	301,000	12.48	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00450	0.00530			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.17920	0.17370			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.83150	8.70690		19.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,058.00000	1,182,000	24.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	24.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,009.00000	1,132,000	23.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	1,000	23.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,108.00000	1,232,000	24.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	24.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		344.00000	446,000	17.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		37.00000	15,000	17.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		58.00000	82,000	21.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		401.00000	301,000	21.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		67.00000	95,000	20.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		360.00000	264,000	20.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		910.00000	1,033,000	23.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	2,000	23.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		78.00000	109,000	20.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		321.00000	228,000	20.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		119.00000	168,000	19.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		212.00000	137,000	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
CHF / RO	19/09/2011	Foreign Exchange Future	8.85	Call		103.00000	145,000	19.68	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	8.85	Put		246.00000	164,000	19.68	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Call		51.00000	71,000	21.77	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Put		444.00000	340,000	21.77	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Call		33.00000	46,000	23.02	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Put		576.00000	465,000	23.02	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Call		861.00000	983,000	23.34	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Put		4.00000	2,000	23.34	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future			8.97590	8.84980		20.15	134,638.50	15	279.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Call		688.00000	780,000	18.12	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Put		138.00000	104,000	18.12	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Call		653.00000	743,000	18.19	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Put		153.00000	117,000	18.19	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Call		723.00000	818,000	18.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Put		123.00000	92,000	18.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Call		560.00000	639,000	18.41	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Put		210.00000	163,000	18.41	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Call		798.00000	897,000	17.91	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Put		98.00000	71,000	17.91	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Call		1,002.00000	1,118,000	18.48	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Put		52.00000	42,000	18.48	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Call		532.00000	606,000	18.48	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		232.00000	180,000	18.48	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		370.00000	424,000	19.78	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		420.00000	348,000	19.78	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	Call		224.00000	257,000	21.81	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.40	Put		774.00000	681,000	21.81	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.15	Call		287.00000	329,000	20.77	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.15	Put		587.00000	503,000	20.77	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.45	Call		589.00000	672,000	18.34	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.45	Put		189.00000	146,000	18.34	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.00	Call		916.00000	1,027,000	18.16	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.00	Put		66.00000	51,000	18.16	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.75	Call		1,139.00000	1,256,000	18.96	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.75	Put		39.00000	30,000	18.96	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.80	Call		410.00000	470,000	19.41	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.80	Put		360.00000	294,000	19.41	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.65	Call		1,232.00000	1,350,000	19.28	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.65	Put		32.00000	24,000	19.28	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.70	Call		456.00000	521,000	19.04	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.70	Put		306.00000	245,000	19.04	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.95	Call		351.00000	403,000	19.97	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.95	Put		451.00000	377,000	19.97	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.60	Call		506.00000	576,000	18.67	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.60	Put		256.00000	200,000	18.67	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.45	Call		213.00000	245,000	22.02	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.45	Put		813.00000	719,000	22.02	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.20	Call		273.00000	313,000	20.98	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.20	Put		623.00000	537,000	20.98	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			376.08400	373.71900			0.00	0	161.00
GOVI	On	03/11/2011	GOVI	357.00	Call		167,190.00000	190,840,000		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		167,090.00000	190,740,000		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		167,290.00000	190,940,000		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			381.81800	379.40600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		104,060.00000	128,180,000		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		103,960.00000	128,080,000		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		104,160.00000	128,280,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2011	Index Future			163.29800	163.32200			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.78700	165.80700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			448.82300	448.67700			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	5.53000			0.00	0	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.44000	5.48000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.37000	5.39000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.26000	5.31000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.22000	5.29000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.21000	5.27000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.19000	5.26000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.24000	5.32000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.35000	5.47000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.51000	5.64000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.74000	5.87000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.98000	6.10000			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			371.82300	368.66500			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			377.49200	374.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			6.43200	6.54700		3.25	0.00	0	15,490.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,316.00000	6,757,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	0,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,495.00000	6,937,000	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		6,136.00000	6,578,000	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		633.00000	433,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		644.00000	886,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		121.00000	68,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,842.00000	2,231,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,175.00000	2,581,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		78.00000	42,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,778.00000	4,216,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		8.00000	4,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.45700	6.58300		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,646.00000	7,093,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		16.00000	11,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,811.00000	7,258,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		15.00000	9,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,482.00000	6,927,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		19.00000	12,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,024.00000	1,256,000	3.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,142.00000	922,000	3.27	239,720.00	260	130.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Put		2,442.00000	2,097,000	3.21	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		330.00000	438,000	3.21	113,880.00	260	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,132.00000	2,471,000	3.38	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		473.00000	360,000	3.38	93,600.00	260	130.00
R157	On	03/05/2012	Bond Future			6.49600	6.62600		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,377.00000	5,784,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		113.00000	85,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,526.00000	5,935,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		104.00000	79,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,230.00000	5,634,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		123.00000	93,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.53600	6.68200		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,365.00000	4,745,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		385.00000	314,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,492.00000	4,875,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		365.00000	296,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,239.00000	4,616,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		407.00000	333,000	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			8.03600	8.15400		10.25	0.00	0	24,731.00
R186	On	03/11/2011	Bond Future	9.00	Call		8,078.00000	9,179,000	10.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		162.00000	95,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		8,495.00000	9,606,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		135.00000	78,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		7,664.00000	8,753,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		195.00000	116,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		386.00000	244,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		6,044.00000	7,069,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,357.00000	1,772,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,825.00000	2,407,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,276.00000	899,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		3,180.00000	3,971,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,527.00000	5,454,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		724.00000	483,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,913.00000	10,033,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		112.00000	64,000	10.68	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		0.00000	3,476,000	9.87	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		0.00000	1,091,000	9.87	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Call		0.00000	1,895,000	9.95	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		0.00000	2,255,000	9.95	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Call		0.00000	2,987,000	10.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		0.00000	1,368,000	10.07	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.09300	8.21500		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,298.00000	9,263,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,049.00000	826,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,652.00000	9,633,000	11.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Put		963.00000	757,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,947.00000	8,897,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,140.00000	903,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.15700	8.28000		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,577.00000	9,450,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,017.00000	1,714,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,898.00000	9,784,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,902.00000	1,613,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,260.00000	9,118,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,138.00000	1,821,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.22200	8.35100		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,080.00000	7,861,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,445.00000	3,015,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,369.00000	8,165,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,290.00000	2,875,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,799.00000	7,565,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,611.00000	3,166,000	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			213.83929	213.84905			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,849.00000	1,839,000		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	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		1,799.00000	1,789,000		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		1,899.00000	1,889,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			245.98705	245.98665			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,487.00000	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		7,437.00000	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		7,537.00000	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			6.12500	6.22500		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,026.00000	5,318,000	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		5,163.00000	5,455,000	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		4,888.00000	5,180,000	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			6.12000	6.23100		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,279.00000	5,577,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		4.00000	2,000	3.08	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.30	Call		5,405.00000	5,703,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		4.00000	2,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,153.00000	5,451,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		5.00000	3,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.13200	6.24500		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,728.00000	3,989,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		86.00000	68,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,839.00000	4,101,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		79.00000	61,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,617.00000	3,876,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		94.00000	73,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.14100	6.27200		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,956.00000	3,207,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		241.00000	197,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,052.00000	3,305,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		229.00000	187,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,862.00000	3,109,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		256.00000	208,000	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			185.95736	185.95680			139,468,020.00	750	26,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,457.00000	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		185,407.00000	185,407,000		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	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		185,507.00000	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			186.12769	186.12207			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,122.00000	9,128,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,072.00000	9,078,000		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		9,172.00000	9,178,000		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			7.31600	7.43000		5.25	0.00	0	2,077.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,986.00000	5,526,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		15.00000	7,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,207.00000	5,749,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		11.00000	5,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,764.00000	5,302,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		19.00000	9,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.38200	7.50300		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,704.00000	6,220,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		159.00000	116,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,905.00000	6,424,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		145.00000	106,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,506.00000	6,018,000	5.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.70	Put		176.00000	129,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.46000	7.58300		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,410.00000	5,876,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		416.00000	337,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,589.00000	6,060,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		387.00000	314,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,233.00000	5,694,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		446.00000	363,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.54200	7.67500		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,225.00000	4,654,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		814.00000	679,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,386.00000	4,821,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		772.00000	644,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,066.00000	4,490,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		857.00000	718,000	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			7.55200	7.65500		6.25	0.00	0	2,782.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,799.00000	6,356,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		19.00000	10,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,049.00000	6,608,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		15.00000	8,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,549.00000	6,104,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		23.00000	13,000	6.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future			7.61700	7.72500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,657.00000	7,190,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		168.00000	126,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,884.00000	7,421,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		151.00000	114,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,431.00000	6,960,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		187.00000	141,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.69500	7.80500		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,432.00000	5,886,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		728.00000	616,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,628.00000	6,087,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		682.00000	575,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,239.00000	5,686,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		777.00000	658,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.77700	7.89500		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,234.00000	4,646,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,294.00000	1,119,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,408.00000	4,828,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,229.00000	1,063,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,063.00000	4,468,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,362.00000	1,180,000	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

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			5.85300	5.92700		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,677.00000	3,830,000	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		3,776.00000	3,929,000	2.21	0.00	0	0.00
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		3,579.00000	3,731,000	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			5.80600	5.89100		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,790.00000	3,946,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	1,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,878.00000	4,034,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		2.00000	2,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,703.00000	3,859,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		3.00000	2,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.77800	5.86300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,652.00000	2,780,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		55.00000	46,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,727.00000	2,855,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		52.00000	43,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,579.00000	2,707,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		60.00000	51,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.73100	5.83900		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,036.00000	2,167,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		111.00000	93,000	1.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Call		2,097.00000	2,229,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		105.00000	88,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,976.00000	2,106,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		119.00000	99,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.74600	7.85400		7.00	0.00	0	8,599.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,094.00000	5,703,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		51.00000	29,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,356.00000	5,969,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		41.00000	23,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,834.00000	5,438,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		63.00000	36,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		996.00000	727,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,263.00000	1,626,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,185.00000	2,662,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		481.00000	327,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,080.00000	3,622,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		246.00000	157,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,449.00000	2,903,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		155.00000	240,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,448.00000	1,101,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		840.00000	1,124,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		870.00000	626,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,427.00000	1,814,000	6.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.40	Call		3,319.00000	3,874,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		205.00000	129,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.81100	7.92400		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,171.00000	6,743,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		309.00000	238,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,404.00000	6,981,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		281.00000	215,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,940.00000	6,505,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		340.00000	262,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.88900	8.00400		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,044.00000	5,523,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,042.00000	885,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,242.00000	5,729,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		980.00000	830,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,849.00000	5,320,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,109.00000	944,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.97100	8.09300		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,761.00000	5,231,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,327.00000	1,142,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,950.00000	5,428,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,261.00000	1,084,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,575.00000	5,037,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,397.00000	1,204,000	7.46	0.00	0	0.00
R207	On	15/01/2020	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/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			7.77300	7.89100		8.25	0.00	0	7,301.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,236.00000	5,943,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		73.00000	40,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,511.00000	6,224,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		59.00000	32,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,961.00000	5,662,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		88.00000	50,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,055.00000	751,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,422.00000	1,857,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		516.00000	341,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,417.00000	2,981,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,373.00000	4,010,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		268.00000	166,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,066.00000	6,787,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		39.00000	21,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.83200	7.95500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,460.00000	7,126,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		360.00000	273,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,707.00000	7,379,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		329.00000	247,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,216.00000	6,874,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		396.00000	301,000	9.10	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			7.90100	8.02600		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,401.00000	7,007,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		828.00000	686,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,625.00000	7,238,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		777.00000	642,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,180.00000	6,777,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		882.00000	731,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.97300	8.10400		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,102.00000	5,651,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,445.00000	1,229,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,308.00000	5,865,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,376.00000	1,168,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,901.00000	5,441,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,520.00000	1,296,000	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			8.32500	8.45800		13.75	0.00	0	1,454.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,186.00000	4,033,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		797.00000	515,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,475.00000	4,353,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		688.00000	438,000	13.58	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	03/11/2011	Bond Future	8.70	Call		2,908.00000	3,721,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		919.00000	604,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.37400	8.51000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,312.00000	6,151,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,410.00000	1,106,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,584.00000	6,442,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,301.00000	1,017,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,045.00000	5,865,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,526.00000	1,204,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.42800	8.56600		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,733.00000	6,512,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,299.00000	1,932,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,983.00000	6,778,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,169.00000	1,818,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,487.00000	6,250,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,436.00000	2,053,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.48200	8.62500		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,121.00000	7,955,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,308.00000	1,968,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,377.00000	8,225,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,200.00000	1,874,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,870.00000	7,691,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,424.00000	2,071,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			137.43651	137.43626			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,436.00000	6,437,000		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		6,386.00000	6,387,000		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		6,486.00000	6,487,000		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			112.52361	112.52581			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,276.00000	111,274,000		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		111,226.00000	111,224,000		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		111,326.00000	111,324,000		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			112.90145	112.90034			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,400.00000	2,401,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.55	Call		2,350.00000	2,351,000		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		2,450.00000	2,451,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			111.41301	111.71483			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		109,215.00000	108,913,000		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		109,165.00000	108,863,000		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		109,265.00000	108,963,000		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			111.64325	111.94651			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,447.00000	3,143,000		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		3,397.00000	3,093,000		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		3,497.00000	3,193,000		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			8.33000	8.45300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		2,459.00000	3,510,000		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		2,863.00000	3,913,000		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	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		2,053.00000	3,103,000		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			8.38700	8.51300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,927.00000	4,989,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,315.00000	5,377,000		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		3,537.00000	4,599,000		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			8.44600	8.57400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,313.00000	6,378,000		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		5,686.00000	6,751,000		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		4,937.00000	6,002,000		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			8.50500	8.63800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,768.00000	5,860,000		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		5,140.00000	6,232,000		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		4,394.00000	5,486,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,374.40000	14,452.61000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.10070	1.10050		16.00	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		165.00000	160,000	16.00	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		160.00000	153,000	16.00	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		38.00000	35,000	18.70	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		533.00000	528,000	18.70	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		519.00000	520,000	15.10	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		14.00000	13,000	15.10	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.11460	1.11490		16.29	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		485.00000	470,000	16.29	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		336.00000	324,000	16.29	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		293.00000	279,000	17.57	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		644.00000	633,000	17.57	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		788.00000	780,000	15.72	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		139.00000	134,000	15.72	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>387,784,572.80</b>	<b>34,281</b>	<b>1,065,283.00</b>
<b><u>j-Bonds</u></b>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			923,400,000,000.00	9,234,000	5,575,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			78,200,000,000.00	782,000	6,909,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB300L	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
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
ABCPI1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			1,520,000,000,000.00	15,200,000	7,600,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	17,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000		160,000,000,000.00		1,600,000	400,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		10,200,000,000.00		102,000	1,030,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	13,660,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		39,100,000,000.00		391,000	11,512,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		41,200,000,000.00		412,000	7,934,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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



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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	100.00000		40,000,000,000,000.00		400,000,000	400,000,000.00
ACL137	On	02/09/2016	Spot Bond			100.00000	100.00000		2,600,000,000,000.00		26,000,000	28,000,000.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000		22,600,000,000.00		226,000	3,448,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		18,200,000,000.00		182,000	14,907,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	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
AS1110	On	12/10/2011			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BCP50	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	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		15,000,000,000,000.00		150,000,000	50,000,000.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000		35,160,246,000,000.00		351,602,460	117,200,820.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	150,000,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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		37,100,000,000.00		371,000	10,367,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			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
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000		3,280,000,000,000.00		32,800,000	16,400,000.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	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		200,000,000,000.00		2,000,000	500,000.00
CBL06	On	02/11/2014			100.00000	100.00000		21,400,000,000.00		214,000	4,886,000.00
CBL08	On	02/11/2016			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
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			16,900,000,000.00	169,000	8,851,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129	On 16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137	On 20/09/2011	Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.00000	100.00000		2,800,000,000,000.00	28,000,000	14,000,000.00	
CLN142	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145	On 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
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
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		110,400,000,000.00		40,000,000	25,000,000.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	80,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			30,600,000,000.00	306,000	3,794,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	8,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			79,400,000,000.00	794,000	79,712,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			27,600,000,000.00	276,000	125,603,000.00
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			310,000,000,000.00	3,100,000	12,060,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		740,000,000,000.00		7,400,000	191,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		4,643,500,000.00		502,000	150,600,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		2,000,180,000,000.00		200,018,000	427,918,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		16,021,850,000.00		2,041,000	104,644,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			13,155,000,000.00	1,754,000	168,358,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			48,500,000,000.00	485,000	4,527,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	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
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	26,744,000.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	1,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	500,000.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			2,612,400,000,000.00	26,124,000	17,056,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			51,400,000,000.00	514,000	1,107,000.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	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
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB84 On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1B On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1C On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1D On 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			0.00	0	3,300,000.00
HMS1B On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			73,500,000,000.00	735,000	29,816,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			20,100,000,000.00	201,000	17,970,000.00
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			200,000,000,000.00	2,000,000	500,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000		200,000,000.00	2,000,000.00	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		7,800,000.00	78,000.00	78,000	3,508,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,220,000,000,000.00		52,200,000	26,100,000.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	300,000.00
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			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000		5,800,000,000,000.00		58,000,000	29,000,000.00
IND138	On	20/09/2011	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
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
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
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			9,600,000,000.00	96,000	499,000.00
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			50,300,000,000.00	503,000	51,321,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000		52,700,000,000,000.00		527,000,000	416,000,000.00
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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00	200,000,000.00	2,000,000	1,000,000.00
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		1,000,000,000,000.00	1,000,000,000.00	10,000,000	5,000,000.00
MAQ00	On	09/11/2011	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
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	25,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		80,100,000,000.00		801,000	6,701,000.00
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		23,800,000,000.00		238,000	5,940,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000		3,200,000,000,000.00		32,000,000	16,000,000.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			60,400,000,000.00	604,000	47,106,200.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			21,800,000,000.00	218,000	6,897,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			18,000,000,000,000.00	180,000,000	60,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			78,100,000,000.00	781,000	13,726,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	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			562,600,000,000.00	5,626,000	2,813,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			213,900,000,000.00	2,139,000	7,213,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			153,320,000,000.00	1,533,200	766,600.00
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			0.00	0	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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			32,000,000,000.00	320,000	12,420,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		1,660,500,000,000.00		16,605,000	26,073,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	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
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		120,000,000,000.00		1,200,000	300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	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
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.41000	6.52000		135,247,613,750,840.00	21,099,471,724	14,258,662,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.99500	8.11000		64,380,241,185,000.00		8,052,563,000	9,123,954,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.54000	0.54000		424,150,959,060.00		785,464,739	2,237,764,739.00
R197	On	07/12/2023	Spot Bond			2.27000	2.27000		84,847,083,900.00		37,377,570	199,096,570.00
R201	On	21/12/2014	Spot Bond			6.12000	6.21500		3,008,053,440,000.00		491,512,000	3,671,567,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000		1,374,423,610,440.00		602,817,373	601,833,507.00
R203	On	15/09/2017	Spot Bond			7.27000	7.38000		66,694,507,450,000.00		9,173,935,000	9,140,629,000.00
R204	On	21/12/2018	Spot Bond			7.50500	7.60500		41,729,466,110,000.00		5,560,222,000	5,790,956,000.00
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			5.87000	5.94000		44,134,309,379,000.00		7,518,621,700	6,415,908,000.00
R207	On	15/01/2020	Spot Bond			7.70000	7.80500		32,381,364,400,000.00		4,205,372,000	7,598,655,800.00
R208	On	31/03/2021	Spot Bond			7.73000	7.84500		41,668,062,550,000.00		5,390,435,000	6,361,906,000.00
R209	On	31/03/2036	Spot Bond			8.29000	8.42000		21,063,248,580,000.00		2,540,802,000	7,966,208,000.00
R210	On	31/03/2028	Spot Bond			2.29000	2.29000		2,156,539,917,520.00		941,720,488	645,506,488.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.50000	1.50000			884,859,657,000.00	589,906,438	1,447,264,438.00
R212	On	31/01/2022	Spot Bond			2.28000	2.25000			132,925,089,840.00	58,300,478	158,575,478.00
R213	On	28/02/2031	Spot Bond			8.29000	8.41000			11,591,359,860,000.00	1,398,234,000	2,186,517,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,665,497,000,000.00	1,948,538,000	2,765,812,000.00
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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			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			21,700,000,000.00	217,000	18,256,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			33,900,000,000.00	339,000	4,727,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			14,600,000,000.00	146,000	4,467,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		15,000,000,000,000.00	150,000,000,000.00	150,000,000	50,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			29,500,000,000.00	295,000	295,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,690,200,000,000.00	16,902,000	18,690,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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			0.00	0	500,000.00
SMF3	On	30/06/2012	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
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		7,500,000,000,000.00		75,000,000	926,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	1,074,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN836	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN847On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN859On 23/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,480,000,000,000.00	44,800,000	22,400,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
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		1,920,000,000,000.00		19,200,000	9,600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			30,800,000,000.00	308,000	4,308,000.00
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			184,800,000,000.00	1,848,000	1,009,348,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			60,900,000,000.00	609,000	234,998,000.00
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			103,400,000,000.00	1,034,000	25,034,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			27,300,000,000.00	273,000	51,964,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
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			303,000,000,000.00	3,030,000	35,010,000.00
Z006	On	31/08/2013	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
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
<b>Total for j-Bonds :</b>							<b>712,845,236,372,600.00</b>	<b>72,950,402,170</b>	<b>89,873,555,320.00</b>
<b>Grand Total:</b>							<b>712,845,624,157,173.00</b>	<b>72,950,436,451</b>	<b>89,874,620,603.00</b>