



Daily MTM Report

Daily summary for: 02/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			7.08580	7.02640		15.98	114,846,646.40	16,208	221,242.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		2.00000	3,000	27.93	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,026.00000	967,000	27.93	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		2.00000	2,000	28.41	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,076.00000	1,016,000	28.41	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		3.00000	3,000	27.46	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		977.00000	917,000	27.46	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		779.00000	721,000	25.56	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		5.00000	7,000	25.56	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		21.00000	26,000	20.16	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		395.00000	340,000	20.16	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		247.00000	296,000	14.59	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		21.00000	10,000	14.59	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		171.00000	212,000	15.05	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		45.00000	26,000	15.05	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		441.00000	386,000	20.86	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		17.00000	22,000	20.86	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		584.00000	527,000	22.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		10.00000	13,000	22.88	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		335.00000	390,000	14.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		9.00000	4,000	14.96	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	2,000	16.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		430.00000	488,000	16.18	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		146.00000	105,000	15.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		72.00000	91,000	15.98	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,774.00000	2,714,000	33.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		305.00000	253,000	18.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		31.00000	39,000	18.77	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		221.00000	173,000	17.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		47.00000	59,000	17.37	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		3.00000	1,000	16.78	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		479.00000	537,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		290.00000	341,000	14.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		14.00000	5,000	14.36	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		32.00000	16,000	14.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		208.00000	252,000	14.82	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		488.00000	432,000	21.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		14.00000	18,000	21.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		139.00000	176,000	15.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		63.00000	40,000	15.28	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	7.65	Call		9.00000	11,000	23.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		633.00000	575,000	23.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		58.00000	73,000	16.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		182.00000	137,000	16.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		111.00000	143,000	15.51	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		85.00000	57,000	15.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		627.00000	686,000	18.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		6.00000	8,000	24.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		730.00000	672,000	24.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,276.00000	1,336,000	23.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		38.00000	48,000	18.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		262.00000	212,000	18.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		12.00000	15,000	22.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		536.00000	479,000	22.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,226.00000	1,286,000	22.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		2.00000	2,000	28.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,126.00000	1,066,000	28.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,176.00000	1,236,000	22.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		7.00000	9,000	24.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		681.00000	623,000	24.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		727.00000	786,000	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		1.00000	0,000	19.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,326.00000	1,386,000	23.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		89.00000	115,000	15.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		113.00000	79,000	15.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		381.00000	438,000	15.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	2,000	15.57	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		25.00000	32,000	19.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		349.00000	296,000	19.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		4.00000	5,000	26.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		878.00000	819,000	26.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		1.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		1,225.00000	1,165,000	29.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,076.00000	1,136,000	21.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		777.00000	836,000	19.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		1.00000	0,000	19.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		1.00000	2,000	29.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		1,175.00000	1,116,000	29.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		4.00000	6,000	26.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		828.00000	770,000	26.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		1,275.00000	1,215,000	30.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,026.00000	1,086,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Call		926.00000	986,000	20.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	4,000	26.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		927.00000	868,000	26.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		976.00000	1,036,000	21.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		1.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,325.00000	1,265,000	30.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.17540	7.11560		17.15	18,498,181.20	2,578	60,583.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		185.00000	205,000	18.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		419.00000	380,000	18.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		172.00000	191,000	18.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		456.00000	416,000	18.29	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		199.00000	220,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		383.00000	345,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		94.00000	82,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		460.00000	507,000	15.62	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		964.00000	912,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		80.00000	87,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		199.00000	173,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		315.00000	348,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		348.00000	312,000	17.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		214.00000	237,000	17.44	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		980.00000	1,038,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		14.00000	13,000	17.11	0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		534.00000	490,000	18.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		150.00000	165,000	18.85	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		701.00000	756,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		35.00000	31,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		745.00000	802,000	16.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		29.00000	27,000	16.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		885.00000	942,000	16.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		19.00000	17,000	16.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		75.00000	82,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,009.00000	957,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,173.00000	1,232,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	7,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		160.00000	177,000	18.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		494.00000	452,000	18.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		497.00000	545,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		81.00000	70,000	15.62	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		427.00000	470,000	15.62	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		111.00000	95,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		89.00000	98,000	21.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		873.00000	823,000	21.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		115.00000	126,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		699.00000	651,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		396.00000	435,000	15.63	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		130.00000	110,000	15.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		838.00000	895,000	16.46	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	19/12/2011	Foreign Exchange Future	6.30	Put		22.00000	20,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		791.00000	848,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		25.00000	23,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,125.00000	1,183,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		9.00000	8,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		101.00000	111,000	20.60	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		785.00000	736,000	20.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		131.00000	144,000	19.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		615.00000	569,000	19.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		575.00000	626,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		59.00000	51,000	15.61	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,271.00000	1,330,000	18.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		5.00000	5,000	18.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		95.00000	104,000	20.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		829.00000	779,000	20.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		315.00000	280,000	17.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		231.00000	255,000	17.15	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		616.00000	667,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		50.00000	42,000	15.60	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		55.00000	59,000	23.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,289.00000	1,234,000	23.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		64.00000	69,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		1,148.00000	1,094,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,028.00000	1,086,000	17.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		12.00000	11,000	17.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		249.00000	276,000	16.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		283.00000	251,000	16.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		367.00000	404,000	15.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		151.00000	129,000	15.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		268.00000	298,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		252.00000	223,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		535.00000	585,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		69.00000	60,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		932.00000	990,000	16.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		16.00000	15,000	16.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		58.00000	62,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,242.00000	1,187,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		658.00000	710,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		42.00000	35,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		340.00000	375,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		174.00000	150,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		122.00000	135,000	19.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		656.00000	610,000	19.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		52.00000	56,000	24.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,336.00000	1,281,000	24.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		61.00000	66,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		1,195.00000	1,141,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		108.00000	118,000	20.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		742.00000	693,000	20.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		291.00000	322,000	16.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		225.00000	197,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		71.00000	77,000	22.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		1,055.00000	1,002,000	22.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,076.00000	1,135,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		10.00000	10,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		84.00000	92,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		918.00000	867,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		140.00000	154,000	19.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		574.00000	529,000	19.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		67.00000	73,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		1,101.00000	1,048,000	22.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.25750	7.19770		17.32	14,515.00	2	16,738.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		434.00000	469,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		272.00000	248,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		411.00000	444,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		299.00000	273,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		458.00000	494,000	16.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		246.00000	223,000	16.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		451.00000	487,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		253.00000	230,000	16.34	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		383.00000	415,000	16.93	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		335.00000	308,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		345.00000	374,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		397.00000	367,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		562.00000	607,000	15.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		164.00000	150,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		363.00000	394,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		365.00000	337,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		595.00000	641,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		147.00000	134,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		253.00000	275,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		605.00000	568,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		174.00000	189,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		926.00000	882,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		295.00000	320,000	17.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		497.00000	463,000	17.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		129.00000	140,000	21.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,231.00000	1,183,000	21.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		630.00000	677,000	15.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		132.00000	120,000	15.81	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		124.00000	134,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,276.00000	1,227,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		530.00000	573,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		182.00000	166,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		166.00000	181,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		968.00000	924,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		405.00000	438,000	16.73	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		307.00000	281,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		665.00000	713,000	15.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		117.00000	106,000	15.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		280.00000	304,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		532.00000	497,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		140.00000	152,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,142.00000	1,095,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		190.00000	207,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		842.00000	800,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		427.00000	462,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		279.00000	255,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		702.00000	751,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		104.00000	94,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		199.00000	216,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		801.00000	759,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		159.00000	173,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,011.00000	966,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		182.00000	198,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		884.00000	841,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		146.00000	159,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,098.00000	1,052,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		310.00000	337,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		462.00000	430,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		327.00000	355,000	17.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		429.00000	398,000	17.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		502.00000	541,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		204.00000	184,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		219.00000	238,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		721.00000	681,000	19.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		152.00000	166,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		1,054.00000	1,009,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		266.00000	289,000	18.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		568.00000	532,000	18.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		864.00000	919,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		66.00000	62,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,087.00000	1,144,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		39.00000	37,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		241.00000	262,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		643.00000	605,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		134.00000	146,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		1,186.00000	1,139,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,041.00000	1,098,000	16.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		43.00000	41,000	16.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		476.00000	513,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		228.00000	206,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		209.00000	227,000	19.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		761.00000	720,000	19.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		119.00000	129,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,321.00000	1,272,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		821.00000	875,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		73.00000	68,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		230.00000	249,000	18.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		682.00000	642,000	18.99	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		740.00000	790,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		92.00000	83,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		779.00000	832,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		81.00000	75,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		908.00000	963,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		60.00000	56,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,133.00000	1,190,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		35.00000	33,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		115.00000	124,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,367.00000	1,317,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		110.00000	120,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,412.00000	1,363,000	22.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.33830	7.27890		17.40	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		456.00000	487,000	17.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		427.00000	399,000	17.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		437.00000	467,000	17.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		458.00000	429,000	17.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		476.00000	508,000	16.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		397.00000	370,000	16.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.42290	7.36460		17.76	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		591.00000	628,000	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		426.00000	405,000	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		571.00000	606,000	17.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		456.00000	433,000	17.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		613.00000	650,000	16.92	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		398.00000	377,000	16.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		486.00000	463,000	17.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		551.00000	586,000	17.42	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.52440	7.46610		18.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		522.00000	554,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		756.00000	730,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		506.00000	538,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		790.00000	764,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		538.00000	571,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		722.00000	697,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		973.00000	943,000	19.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		439.00000	467,000	19.36	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.53350	8.47310		19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,181.00000	1,227,000	19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,208.00000	1,194,000	19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,164.00000	1,210,000	19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,241.00000	1,227,000	19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,198.00000	1,245,000	19.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,175.00000	1,162,000	19.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		897.00000	887,000	19.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,370.00000	1,420,000	19.08	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.39920	9.33880		20.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,633.00000	1,682,000	20.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,494.00000	1,483,000	20.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,616.00000	1,665,000	20.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,527.00000	1,516,000	20.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,651.00000	1,700,000	20.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,462.00000	1,451,000	20.69	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.08580	7.02640		15.98	35,429.00	5	453.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			7,223.00000	9,062,000	15.98	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			14,583.00000	10,482,000	15.98	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			5,825.00000	7,327,000	16.67	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			18,185.00000	13,747,000	16.67	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			8,947.00000	11,476,000	15.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			11,307.00000	7,896,000	15.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			22,059.00000	17,349,000	17.37	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			4,699.00000	5,929,000	17.37	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.17540	7.11560		17.15	35,877.00	5	97.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			31,453.00000	34,773,000	16.28	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			19,893.00000	17,233,000	16.28	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			29,064.00000	32,217,000	16.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			22,504.00000	19,677,000	16.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			34,011.00000	37,503,000	16.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			17,451.00000	14,963,000	16.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.47600	11.34980		13.46	573,800.00	50	21,952.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call			77.00000	121,000	13.46	0.00	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put			227.00000	145,000	13.46	0.00	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call			65.00000	102,000	13.73	0.00	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put			265.00000	176,000	13.73	0.00	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		92.00000	147,000	13.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		192.00000	121,000	13.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		45.00000	72,000	14.26	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		345.00000	246,000	14.26	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		9.00000	13,000	16.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		759.00000	637,000	16.66	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		27.00000	13,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		377.00000	489,000	14.25	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		853.00000	978,000	18.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		3.00000	2,000	18.75	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		421.00000	536,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		21.00000	10,000	14.33	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		71.00000	40,000	13.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		221.00000	316,000	13.93	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		512.00000	633,000	15.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		12.00000	7,000	15.32	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		45.00000	24,000	14.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		295.00000	400,000	14.09	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		257.00000	357,000	14.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		57.00000	31,000	14.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		18.00000	28,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		568.00000	452,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		31.00000	50,000	14.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		431.00000	324,000	14.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		26.00000	41,000	15.06	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	19/09/2011	Foreign Exchange Future	11.80	Put		476.00000	365,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		188.00000	277,000	13.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		88.00000	51,000	13.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		607.00000	731,000	16.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		7.00000	5,000	16.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		38.00000	60,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		388.00000	284,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		22.00000	34,000	15.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		522.00000	408,000	15.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		705.00000	829,000	17.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		5.00000	3,000	17.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.60980	11.48210			35,166,084.20	3,029	12,726.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		308.00000	365,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		476.00000	405,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		291.00000	346,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		509.00000	436,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		325.00000	385,000	15.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		443.00000	375,000	15.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		170.00000	203,000	16.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		888.00000	793,000	16.89	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		458.00000	538,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		276.00000	228,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		234.00000	279,000	15.99	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		652.00000	569,000	15.99	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		276.00000	328,000	15.54	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	11.75	Put		544.00000	468,000	15.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,028.00000	1,144,000	13.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		46.00000	34,000	13.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		859.00000	970,000	13.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		77.00000	60,000	13.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.73090	11.60290			58,654.50	5	2,767.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		617.00000	682,000	15.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		464.00000	401,000	15.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		594.00000	657,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		491.00000	426,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		640.00000	708,000	15.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		437.00000	377,000	15.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		572.00000	634,000	15.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		519.00000	453,000	15.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		443.00000	490,000	16.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		740.00000	659,000	16.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		859.00000	948,000	14.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		256.00000	217,000	14.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		476.00000	526,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		673.00000	595,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		333.00000	368,000	17.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,030.00000	937,000	17.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		665.00000	734,000	15.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		412.00000	353,000	15.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		926.00000	1,019,000	14.91	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		223.00000	188,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		512.00000	567,000	15.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		609.00000	536,000	15.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		799.00000	880,000	14.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		296.00000	249,000	14.97	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.84980	11.72060		16.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		636.00000	694,000	16.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		765.00000	694,000	16.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		618.00000	675,000	16.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		797.00000	725,000	16.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		654.00000	714,000	16.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		733.00000	664,000	16.40	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09230	0.09120		14.15	0.00	0	12,401.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,121.00000	1,230,000	23.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	0,000	23.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		187.00000	262,000	14.15	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		67.00000	32,000	14.15	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,120.00000	2,230,000	20.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	20.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,880.00000	1,140,770,000	38.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09360	0.09250		17.80	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,268.00000	1,375,000	17.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		18.00000	15,000	17.04	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	0.09	Call		498.00000	563,000	17.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		248.00000	203,000	17.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,255.00000	2,364,000	23.40	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		5.00000	4,000	23.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.06440	10.00900		12.71	16,203,684.00	1,610	61,290.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		376.00000	425,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		17.00000	11,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		332.00000	379,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		23.00000	15,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		421.00000	471,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		12.00000	7,000	13.80	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		41.00000	28,000	13.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		250.00000	292,000	13.32	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		414.00000	365,000	15.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		23.00000	29,000	15.45	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		711.00000	765,000	15.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		2.00000	1,000	15.50	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		44.00000	53,000	14.27	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		285.00000	239,000	14.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		120.00000	146,000	12.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		111.00000	82,000	12.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		8.00000	10,000	17.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		649.00000	596,000	17.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		613.00000	666,000	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		4.00000	2,000	14.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		12.00000	16,000	16.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		553.00000	502,000	16.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		10.00000	13,000	16.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		601.00000	549,000	16.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		15.00000	20,000	16.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		506.00000	456,000	16.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		1.00000	1,000	19.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,092.00000	1,037,000	19.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		1.00000	1,000	19.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,142.00000	1,087,000	19.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	23.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,591.00000	1,536,000	23.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		3.00000	4,000	17.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		844.00000	790,000	17.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		28.00000	36,000	15.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		369.00000	322,000	15.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		54.00000	65,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		245.00000	201,000	13.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.18480	10.12610		14.58	2,108,253.60	207	5,778.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		492.00000	527,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		166.00000	142,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		462.00000	496,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		186.00000	161,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		523.00000	560,000	13.53	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		147.00000	125,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		381.00000	410,000	14.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		255.00000	225,000	14.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		664.00000	708,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		88.00000	73,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		869.00000	919,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		43.00000	34,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		784.00000	832,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		58.00000	47,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		47.00000	50,000	19.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,671.00000	1,615,000	19.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		407.00000	437,000	13.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		231.00000	202,000	13.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		55.00000	59,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,529.00000	1,474,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		703.00000	749,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		77.00000	64,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		107.00000	115,000	17.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		981.00000	930,000	17.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		274.00000	295,000	14.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		398.00000	360,000	14.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		52.00000	56,000	19.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,576.00000	1,521,000	19.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		241.00000	260,000	15.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		465.00000	425,000	15.07	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		357.00000	384,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		281.00000	249,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		626.00000	669,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		100.00000	84,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		85.00000	91,000	17.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,159.00000	1,106,000	17.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		312.00000	337,000	14.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		336.00000	302,000	14.46	0.00	0	400.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.29710	10.23410		15.16	0.00	0	8,103.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		517.00000	548,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		383.00000	351,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		494.00000	524,000	14.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		410.00000	377,000	14.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		540.00000	572,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		356.00000	325,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,248.00000	1,303,000	14.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		64.00000	56,000	14.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		451.00000	479,000	15.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		467.00000	432,000	15.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		674.00000	711,000	14.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		240.00000	214,000	14.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,293.00000	1,348,000	14.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		59.00000	51,000	14.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		617.00000	653,000	14.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		283.00000	256,000	14.29	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		331.00000	352,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		697.00000	655,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		290.00000	309,000	16.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		806.00000	762,000	16.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		432.00000	458,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		498.00000	461,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		217.00000	231,000	17.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,083.00000	1,034,000	17.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		158.00000	168,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,424.00000	1,371,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		256.00000	272,000	16.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		922.00000	875,000	16.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		131.00000	139,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,647.00000	1,592,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		245.00000	261,000	16.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		961.00000	914,000	16.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		841.00000	886,000	14.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		157.00000	139,000	14.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		185.00000	196,000	17.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,251.00000	1,199,000	17.66	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			411.31000	409.26400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			417.58100	415.50300			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			377.29100	375.48400			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			383.04400	381.20900			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			7.12230	7.06210		16.27	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		399.00000	450,000	15.03	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		37.00000	28,000	15.03	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		361.00000	408,000	14.92	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		49.00000	36,000	14.92	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		442.00000	494,000	15.14	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		30.00000	22,000	15.14	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		143.00000	115,000	15.89	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		205.00000	237,000	15.89	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		420.00000	372,000	18.57	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		82.00000	94,000	18.57	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.54470	7.53220		12.96	0.00	0	26,285.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		883.00000	895,000	21.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	21.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		833.00000	845,000	20.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		932.00000	945,000	21.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		107.00000	110,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		75.00000	65,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		138.00000	143,000	13.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		56.00000	48,000	13.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		535.00000	547,000	17.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		3.00000	2,000	17.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		342.00000	353,000	15.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		10.00000	8,000	15.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		81.00000	82,000	12.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		99.00000	87,000	12.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		388.00000	400,000	15.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		6.00000	5,000	15.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		6.00000	5,000	14.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		424.00000	410,000	14.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		783.00000	795,000	20.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	0,000	20.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		5.00000	4,000	15.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		473.00000	459,000	15.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		733.00000	746,000	20.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	20.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		437.00000	449,000	16.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		5.00000	4,000	16.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		2.00000	2,000	17.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		620.00000	607,000	17.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		173.00000	180,000	13.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		41.00000	35,000	13.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		4.00000	3,000	16.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		522.00000	508,000	16.02	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.55820	7.54430		13.18	4,686,084.00	620	1,031.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		910.00000	923,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		16.00000	15,000	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		864.00000	871,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		20.00000	13,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		961.00000	970,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	12,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		252.00000	243,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		208.00000	185,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		369.00000	363,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		125.00000	105,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.57500	7.56070		13.42	0.00	0	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		475.00000	477,000	13.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		164.00000	152,000	13.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		444.00000	446,000	13.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		183.00000	171,000	13.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		507.00000	510,000	13.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		146.00000	135,000	13.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		387.00000	387,000	13.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		226.00000	212,000	13.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		693.00000	700,000	13.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		82.00000	75,000	13.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		235.00000	233,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		424.00000	408,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		360.00000	360,000	13.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		249.00000	235,000	13.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		654.00000	660,000	13.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		93.00000	85,000	13.28	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		1,376.00000	1,388,000	15.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		15.00000	13,000	15.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.59250	8.58450		14.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,638.00000	1,644,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		354.00000	352,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,603.00000	1,609,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		369.00000	367,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,672.00000	1,678,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		338.00000	336,000	12.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.22260	7.19750		9.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		44.00000	52,000	10.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		97.00000	79,000	10.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		31.00000	36,000	10.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		134.00000	113,000	10.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		63.00000	73,000	9.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		66.00000	50,000	9.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	1,000	15.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		604.00000	578,000	15.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		1.00000	1,000	15.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		554.00000	528,000	15.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	1,000	15.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		654.00000	628,000	15.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		5.00000	6,000	13.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		358.00000	333,000	13.74	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		598.00000	623,000	15.28	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	15.28	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		302.00000	326,000	12.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		5.00000	3,000	12.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	16.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		753.00000	727,000	16.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.30010	7.27440		11.38	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		195.00000	205,000	11.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		171.00000	155,000	11.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		174.00000	180,000	11.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		200.00000	180,000	11.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		221.00000	233,000	11.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		147.00000	133,000	11.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		80.00000	83,000	13.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		456.00000	433,000	13.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		508.00000	529,000	11.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		34.00000	29,000	11.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		89.00000	92,000	12.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		415.00000	392,000	12.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		466.00000	485,000	11.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		42.00000	35,000	11.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		139.00000	144,000	11.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		265.00000	244,000	11.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		424.00000	443,000	11.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		50.00000	43,000	11.33	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		125.00000	129,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		301.00000	279,000	12.14	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00220	0.00450			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.22190	0.17920			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.05100	8.83150		19.55	90,510.00	10	10.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,182.00000	1,401,000	24.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	0,000	24.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,132.00000	1,351,000	24.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	0,000	24.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,232.00000	1,451,000	24.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	0,000	24.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		446.00000	657,000	19.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		15.00000	6,000	19.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		82.00000	153,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		301.00000	152,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		95.00000	177,000	19.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		264.00000	126,000	19.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,033.00000	1,251,000	24.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		2.00000	0,000	24.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		109.00000	203,000	18.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		228.00000	102,000	18.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		168.00000	299,000	18.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		137.00000	48,000	18.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		145.00000	264,000	18.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		164.00000	63,000	18.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		71.00000	133,000	19.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		340.00000	182,000	19.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		46.00000	86,000	21.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		465.00000	285,000	21.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		983.00000	1,201,000	24.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		2.00000	0,000	24.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.20320	8.97590		20.06	138,048.00	15	264.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		780.00000	965,000	17.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		104.00000	62,000	17.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		743.00000	924,000	17.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		117.00000	71,000	17.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		818.00000	1,009,000	17.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		92.00000	56,000	17.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		639.00000	806,000	18.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		163.00000	103,000	18.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		897.00000	1,099,000	18.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		71.00000	46,000	18.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,118.00000	1,331,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		42.00000	28,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		606.00000	769,000	18.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		180.00000	116,000	18.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		424.00000	544,000	18.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		348.00000	241,000	18.97	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		257.00000	330,000	20.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		681.00000	527,000	20.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		329.00000	423,000	19.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		503.00000	370,000	19.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		672.00000	845,000	18.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		146.00000	92,000	18.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,027.00000	1,237,000	18.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		51.00000	34,000	18.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,256.00000	1,474,000	19.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		30.00000	21,000	19.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		470.00000	600,000	18.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		294.00000	197,000	18.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,350.00000	1,570,000	19.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		24.00000	17,000	19.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		521.00000	663,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		245.00000	160,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		403.00000	517,000	19.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		377.00000	264,000	19.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		576.00000	733,000	18.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		200.00000	130,000	18.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		245.00000	314,000	21.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		719.00000	561,000	21.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		313.00000	402,000	20.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		537.00000	399,000	20.06	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			377.77800	376.08400			3,777,780.00	1	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		190,840.00000	207,780,000		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		190,740.00000	207,680,000		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		190,940.00000	207,880,000		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			383.53800	381.81800			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		128,180.00000	145,380,000		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		128,080.00000	145,280,000		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		128,280.00000	145,480,000		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			163.41400	163.29800			3,268,280.00	2	77.00
IGOV	On	02/02/2012	Index Future			165.90500	165.78700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			448.76600	448.82300			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			5.43000	5.44000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.37000	5.37000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.25000	5.26000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.21000	5.22000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.19000	5.21000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.17000	5.19000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.19000	5.24000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.25000	5.35000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.41000	5.51000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.63000	5.74000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.87000	5.98000			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			374.22000	371.82300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			379.92500	377.49200			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			6.38900	6.43200		4.00	19,770,130.80	157	15,333.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,757.00000	6,924,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	1,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,937.00000	7,103,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	1,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		6,578.00000	6,744,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		433.00000	555,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		886.00000	1,174,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		68.00000	142,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		2,231.00000	2,471,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,581.00000	2,805,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		42.00000	100,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		4,216.00000	4,394,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		4.00000	16,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.41000	6.45700		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,093.00000	7,289,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		11.00000	38,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,258.00000	7,452,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		9.00000	34,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,927.00000	7,126,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		12.00000	42,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,256.00000	1,670,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		922.00000	1,166,000	4.26	0.00	0	130.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Put		2,097.00000	2,259,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		438.00000	769,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,471.00000	2,845,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		360.00000	564,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.44600	6.49600		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,784.00000	6,034,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		85.00000	168,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,935.00000	6,180,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		79.00000	156,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,634.00000	5,889,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		93.00000	180,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.48100	6.53600		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,745.00000	5,103,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		314.00000	501,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,875.00000	5,227,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		296.00000	477,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,616.00000	4,980,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		333.00000	526,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			7.96400	8.03600		12.00	43,617,569.64	346	24,385.00
R186	On	03/11/2011	Bond Future	9.00	Call		9,179.00000	9,956,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		95.00000	152,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		9,606.00000	10,376,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		78.00000	128,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		8,753.00000	9,537,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		116.00000	179,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		244.00000	337,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		7,069.00000	7,883,000	12.32	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,772.00000	1,863,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		2,407.00000	3,219,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		899.00000	1,030,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		3,971.00000	4,823,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		5,454.00000	6,295,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		483.00000	604,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		10,033.00000	10,797,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		64.00000	108,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		3,476.00000	3,412,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		1,091.00000	1,747,000	11.94	436,750.00	250	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		1,895.00000	2,668,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		2,255.00000	2,307,000	12.00	576,750.00	250	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		2,987.00000	3,824,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,368.00000	1,485,000	12.08	371,250.00	250	250.00
R186	On	02/02/2012	Bond Future			8.01800	8.09300		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		9,263.00000	10,233,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		826.00000	1,058,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		9,633.00000	10,594,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Put		757.00000	979,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		8,897.00000	9,875,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		903.00000	1,143,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.08000	8.15700		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		9,450.00000	10,619,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,714.00000	2,139,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		9,784.00000	10,943,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,613.00000	2,027,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		9,118.00000	10,298,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,821.00000	2,256,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.14300	8.22200		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,861.00000	9,304,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,015.00000	3,708,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,165.00000	9,593,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,875.00000	3,553,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,565.00000	9,019,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,166.00000	3,870,000	13.48	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			213.96806	213.83929			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,839.00000	1,968,000		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		1,789.00000	1,918,000		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		1,889.00000	2,018,000		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			245.76730	245.98705			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,487.00000	7,267,000		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	7,217,000		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	7,317,000		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			6.09300	6.12500		2.50	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,318.00000	5,411,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,455.00000	5,549,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		5,180.00000	5,274,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.08500	6.12000		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,577.00000	5,671,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	2,000	3.05	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		5,703.00000	5,797,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		2.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,451.00000	5,545,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		3.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.09300	6.13200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,989.00000	4,096,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		68.00000	78,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,101.00000	4,207,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		61.00000	70,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,876.00000	3,985,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		73.00000	85,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.09800	6.14100		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,207.00000	3,291,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		197.00000	184,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,305.00000	3,387,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		187.00000	171,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,109.00000	3,196,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		208.00000	198,000	2.75	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			186.56403	185.95736			373,128,060.00	2,000	28,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,457.00000	186,064,000		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	186,014,000		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	186,114,000		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			186.74379	186.12769			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,128.00000	9,744,000		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		9,078.00000	9,694,000		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		9,178.00000	9,794,000		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			7.20100	7.31600		6.50	0.00	0	2,077.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,526.00000	6,094,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		7.00000	19,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,749.00000	6,315,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		5.00000	15,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,302.00000	5,873,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		9.00000	24,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.26100	7.38200		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,220.00000	6,883,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		116.00000	217,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,424.00000	7,079,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		106.00000	198,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,018.00000	6,687,000	7.42	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		129.00000	236,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.33200	7.46000		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,876.00000	6,643,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		337.00000	534,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,060.00000	6,819,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		314.00000	503,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,694.00000	6,468,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		363.00000	567,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.40600	7.54200		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,654.00000	5,744,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		679.00000	1,189,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,821.00000	5,896,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		644.00000	1,139,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,490.00000	5,593,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		718.00000	1,241,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.44800	7.55200		7.50	0.00	0	2,782.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,356.00000	6,945,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		10.00000	23,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,608.00000	7,195,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		8.00000	19,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,104.00000	6,695,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		13.00000	28,000	7.90	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			7.50800	7.61700		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,190.00000	7,857,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		126.00000	209,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,421.00000	8,082,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		114.00000	191,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,960.00000	7,633,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		141.00000	230,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.58100	7.69500		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,886.00000	6,647,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		616.00000	786,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,087.00000	6,848,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		575.00000	746,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,686.00000	6,453,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		658.00000	834,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.65700	7.77700		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,646.00000	5,753,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,119.00000	1,626,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,828.00000	5,923,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,063.00000	1,558,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,468.00000	5,586,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,180.00000	1,698,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			5.85400	5.85300		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,830.00000	3,828,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,929.00000	3,926,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,731.00000	3,729,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.80600	5.80600		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,946.00000	3,948,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1.00000	3,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		4,034.00000	4,035,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		2.00000	3,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,859.00000	3,861,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		2.00000	4,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.77900	5.77800		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,780.00000	2,821,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		46.00000	89,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,855.00000	2,892,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		43.00000	82,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,707.00000	2,751,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		51.00000	97,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.73200	5.73100		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,167.00000	2,256,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		93.00000	183,000	2.17	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		2,229.00000	2,312,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		88.00000	172,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,106.00000	2,199,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		99.00000	194,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.66300	7.74600		8.75	0.00	0	8,599.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,703.00000	6,229,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		29.00000	66,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,969.00000	6,490,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		23.00000	55,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,438.00000	5,970,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		36.00000	79,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		727.00000	846,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,626.00000	2,233,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,662.00000	3,268,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		327.00000	444,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,622.00000	4,203,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		157.00000	249,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,903.00000	2,775,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		240.00000	601,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,101.00000	1,191,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,124.00000	1,703,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		626.00000	749,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,814.00000	2,426,000	8.81	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		3,874.00000	4,448,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		129.00000	214,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.72400	7.81100		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,743.00000	7,384,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		238.00000	381,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,981.00000	7,614,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		215.00000	349,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,505.00000	7,154,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		262.00000	413,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.79900	7.88900		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,523.00000	6,342,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		885.00000	1,202,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,729.00000	6,540,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		830.00000	1,140,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,320.00000	6,141,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		944.00000	1,263,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.87700	7.97100		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,231.00000	6,316,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,142.00000	1,718,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,428.00000	6,499,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,084.00000	1,646,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,037.00000	6,136,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,204.00000	1,794,000	9.81	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			7.70000	7.77300		9.75	22,665,213.60	240	7,121.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,943.00000	6,445,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		40.00000	81,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		6,224.00000	6,721,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		32.00000	68,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		5,662.00000	6,170,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		50.00000	97,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		751.00000	860,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,857.00000	2,427,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		341.00000	449,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,981.00000	3,550,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,010.00000	4,557,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		166.00000	252,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,787.00000	7,275,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		21.00000	48,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.75700	7.83200		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,126.00000	7,758,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		273.00000	442,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,379.00000	8,003,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		247.00000	408,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,874.00000	7,514,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		301.00000	478,000	11.00	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			7.82300	7.90100		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,007.00000	7,725,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		686.00000	933,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,238.00000	7,949,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		642.00000	883,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,777.00000	7,503,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		731.00000	987,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.89200	7.97300		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,651.00000	6,750,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,229.00000	1,851,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,865.00000	6,949,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,168.00000	1,775,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,441.00000	6,554,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,296.00000	1,932,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.21300	8.32500		16.50	5,687,783.73	71	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,033.00000	5,099,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		515.00000	610,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,353.00000	5,418,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		438.00000	532,000	16.81	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		3,721.00000	4,785,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		604.00000	697,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.25800	8.37400		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		6,151.00000	7,361,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,106.00000	1,321,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,442.00000	7,649,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,017.00000	1,229,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,865.00000	7,078,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,204.00000	1,422,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.30900	8.42800		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,512.00000	7,796,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,932.00000	2,206,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,778.00000	8,060,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,818.00000	2,090,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,250.00000	7,536,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,053.00000	2,329,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.36100	8.48200		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,955.00000	9,535,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,968.00000	2,532,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,225.00000	9,791,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,874.00000	2,424,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,691.00000	9,280,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,071.00000	2,644,000	18.04	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			137.62817	137.43651			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,437.00000	6,628,000		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		6,387.00000	6,578,000		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		6,487.00000	6,678,000		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			112.69633	112.52361			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,274.00000	111,446,000		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		111,224.00000	111,396,000		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		111,324.00000	111,496,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			113.07679	112.90145			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,401.00000	2,577,000		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		2,351.00000	2,527,000		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		2,451.00000	2,627,000		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			111.31721	111.41301			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,913.00000	108,817,000		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		108,863.00000	108,767,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		108,963.00000	108,867,000		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			111.54598	111.64325			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,143.00000	3,046,000		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		3,093.00000	2,996,000		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		3,193.00000	3,096,000		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			8.22800	8.33000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		3,510.00000	4,395,000		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		3,913.00000	4,799,000		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		3,103.00000	3,989,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	1,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.28200	8.38700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,989.00000	5,889,000		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		5,377.00000	6,277,000		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		4,599.00000	5,499,000		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			8.33800	8.44600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,378.00000	7,292,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	1,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,751.00000	7,665,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		6,002.00000	6,916,000		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			8.39400	8.50500			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,860.00000	6,787,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,232.00000	7,159,000		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		5,486.00000	6,413,000		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			14,487.98000	14,374.40000			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			1.11000	1.10070		15.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		160.00000	203,000	15.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		153.00000	103,000	15.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		35.00000	47,000	18.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		528.00000	447,000	18.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		520.00000	607,000	15.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		13.00000	7,000	15.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.12410	1.11460		16.24	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		470.00000	524,000	16.24	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		324.00000	283,000	16.24	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		279.00000	313,000	17.46	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		633.00000	572,000	17.46	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		780.00000	854,000	15.79	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		134.00000	113,000	15.79	0.00	0	0.00
Total for Derivatives :										665,755,334.67	27,911	1,063,278.00
<u>j-Bonds</u>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,575,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			13,800,000,000.00	138,000	6,909,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,700,000.00
AB08	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
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000		5,118,900,000,000.00	51,189,000	51,189,000	17,063,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000		4,500,000,000,000.00	45,000,000	45,000,000	5,000,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
ABFN06	On	17/03/2016	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
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000		130,000,000,000.00		1,300,000	650,000.00
ABL7	On	18/02/2013			100.00000	100.00000		138,600,000,000.00		1,386,000	693,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		5,401,400,000,000.00		54,014,000	27,986,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		14,700,000,000.00		147,000	11,512,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		26,700,000,000.00		267,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	400,000,000.00
ACL137	On	02/09/2016			100.00000	100.00000		200,000,000,000.00		2,000,000	30,000,000.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		2,600,000,000.00		26,000	3,448,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		12,000,000,000.00		120,000	14,907,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50l	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51l	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	50,000,000.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	117,200,820.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			13,100,000,000.00	131,000	5,367,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	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
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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

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	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	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		8,875,800,000,000.00		88,758,000	23,065,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
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		187,200,000,000.00		1,872,000	936,000.00
CBL06	On	02/11/2014			100.00000	100.00000		7,600,000,000.00		76,000	4,886,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			7,800,000,000.00	78,000	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			100,000,000,000.00	1,000,000	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	14,000,000.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000		242,963,000,000.00		2,429,630	1,214,815.00
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		12,000,000,000,000.00		120,000,000	120,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			20,800,000,000.00	208,000	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			0.00	0	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			126,700,000,000.00	1,267,000	79,712,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			297,510,000,000.00	2,975,100	125,833,100.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,060,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ155L	On	08/12/2011	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
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			1,900,000,000.00	19,000	191,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			284,128,550,000.00	30,716,600	150,711,600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,320,000,000.00	1,032,000	207,932,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			68,742,450,000.00	8,757,000	42,778,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			98,767,500,000.00	13,169,000	169,192,000.00
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			8,300,000,000.00	83,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		19,660,000,000,000.00		196,600,000	49,150,000.00
FRC72	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
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000		600,000,000.00	6,000,000.00	6,000,000	1,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,100,000,000.00	41,000	17,056,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			21,500,000,000.00	215,000	1,107,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000		954,000,000,000.00	954,000,000,000.00	9,540,000	5,570,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	3,300,000.00

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	19/07/2012	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		4,200,000,000,000.00		42,000,000	21,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			33,200,000,000.00	332,000	29,833,000.00
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			7,100,000,000.00	71,000	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			440,000,000,000.00	4,400,000	1,100,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000		7,800,000,000.00		78,000	3,508,000.00
IDCP01	On	19/04/2015	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
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	26,100,000.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	80,000,000.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
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			3,900,000,000.00	39,000	499,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			116,700,000,000.00	1,167,000	46,821,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	700,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000		60,000,000,000.00	600,000,000.00	600,000	300,000.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000,000.00	50,000,000	25,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000		2,300,000,000,000.00	23,000,000,000.00	23,000,000	26,000,000.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012	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
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000		30,100,000,000.00		301,000	6,701,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		7,900,000,000.00		79,000	5,940,000.00
MTN05	On	28/10/2013			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
MTNC0On	10/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4B508On	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
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		17,200,000,000.00		172,000	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		7,600,000,000.00		76,000	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		0.00		0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000		0.00		0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000		0.00		0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000		0.00		0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000		0.00		0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		0.00		0	60,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		27,900,000,000.00		279,000	13,726,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000		3,000,000,000,000.00	30,000,000	15,000,000.00	
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	2,813,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			4,200,000,000.00	42,000	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			120,000,000,000.00	1,200,000	600,000.00
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	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			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 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			12,600,000,000.00	126,000	11,920,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		3,010,700,000,000.00		30,107,000	29,773,000.00
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			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	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
PR2B4L	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			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			6.37000	6.41000		135,927,690,894,450.00	21,338,726,985	12,926,097,043.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.92500	7.99500		51,191,345,120,625.00	6,459,475,725	8,837,329,725.00	
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			0.50000	0.54000		631,290,976,500.00	1,262,581,953	1,741,688,953.00	
R197	On	07/12/2023	Spot Bond			2.28000	2.27000		22,680,901,920.00	9,947,764	198,364,000.00	
R201	On	21/12/2014	Spot Bond			6.09000	6.12000		9,098,431,407,450.00	1,493,995,305	2,897,455,305.00	
R202	On	07/12/2033	Spot Bond			2.26000	2.28000		1,610,206,809,140.00	712,480,889	521,677,900.00	
R203	On	15/09/2017	Spot Bond			7.16000	7.27000		60,551,665,511,840.00	8,456,936,524	7,114,041,000.00	
R204	On	21/12/2018	Spot Bond			7.40500	7.50500		35,376,906,552,655.00	4,777,435,051	5,533,798,000.00	
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	5.87000		55,993,427,862,590.00	9,538,914,457	5,456,693,000.00	
R207	On	15/01/2020	Spot Bond			7.62000	7.70000		29,458,380,092,520.00	3,865,929,146	8,219,300,946.00	
R208	On	31/03/2021	Spot Bond			7.66000	7.73000		31,266,791,135,540.00	4,081,826,519	6,319,102,119.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.18000	8.29000			31,014,563,072,040.00	3,791,511,378	8,759,205,478.00
R210	On	31/03/2028	Spot Bond			2.28000	2.29000			1,162,498,458,600.00	509,867,745	601,300,000.00
R211	On	31/01/2017	Spot Bond			1.47000	1.50000			410,624,166,960.00	279,336,168	1,446,837,168.00
R212	On	31/01/2022	Spot Bond			2.29000	2.28000			2,050,582,554,130.00	895,450,897	657,840,897.00
R213	On	28/02/2031	Spot Bond			8.19000	8.29000			7,898,132,970,000.00	964,363,000	1,889,487,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			21,004,197,500,000.00	3,231,415,000	2,538,088,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			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			3,900,000,000.00	39,000	18,256,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			5,900,000,000.00	59,000	4,727,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			11,900,000,000.00	119,000	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			380,000,000,000.00	3,800,000	1,900,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			3,325,100,000,000.00	33,251,000	18,690,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			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
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		70,200,000,000,000.00		702,000,000	926,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000		76,600,000,000,000.00		766,000,000	1,074,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	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
SYN83	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	04/10/2011	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
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000		40,400,000,000,000.00	404,000,000	152,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000		1,572,000,000,000.00	15,720,000	7,860,000.00	
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	22,400,000.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	9,600,000.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	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
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		15,000,000,000.00		150,000	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		30,900,000,000.00		309,000	1,008,348,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		218,800,000,000.00		2,188,000	234,598,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	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		39,300,000,000.00		393,000	25,034,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	21,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			14,600,000,000.00	146,000	50,986,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		10,100,000,000,000.00		101,000,000	84,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							759,666,647,486,960.00	74,569,221,836	84,448,635,749.00
Grand Total:							759,667,313,242,295.00	74,569,249,747	84,449,699,027.00