



# Daily MTM Report

Daily summary for: 05/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			7.13920	7.08580		16.12	270,554,262.40	37,897	217,879.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		3.00000	1,000	25.92	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		967.00000	912,000	25.92	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		2.00000	1,000	26.02	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,016.00000	962,000	26.02	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		3.00000	2,000	25.83	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		917.00000	863,000	25.83	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		721.00000	667,000	25.43	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		7.00000	6,000	25.43	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		26.00000	28,000	19.99	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		340.00000	289,000	19.99	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		296.00000	344,000	15.54	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		10.00000	5,000	15.54	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		212.00000	254,000	15.73	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		26.00000	15,000	15.73	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		386.00000	333,000	20.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		22.00000	22,000	20.64	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		527.00000	473,000	22.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		13.00000	12,000	22.69	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		390.00000	441,000	16.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		4.00000	2,000	16.18	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		2.00000	1,000	17.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		488.00000	540,000	17.64	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		105.00000	72,000	16.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		91.00000	111,000	16.12	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,714.00000	2,661,000	36.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		253.00000	205,000	18.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		39.00000	44,000	18.70	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		173.00000	131,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		59.00000	70,000	17.41	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	18.37	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		537.00000	590,000	18.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		341.00000	392,000	15.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		5.00000	3,000	15.45	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		16.00000	9,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		252.00000	298,000	15.64	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		432.00000	379,000	21.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		18.00000	18,000	21.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		176.00000	213,000	15.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		40.00000	24,000	15.83	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		11.00000	10,000	23.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		575.00000	521,000	23.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		73.00000	88,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		137.00000	99,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		143.00000	175,000	15.92	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		57.00000	36,000	15.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		686.00000	739,000	20.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		8.00000	7,000	24.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		672.00000	618,000	24.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,336.00000	1,389,000	25.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		48.00000	56,000	18.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		212.00000	167,000	18.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		15.00000	14,000	22.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		479.00000	425,000	22.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,286.00000	1,339,000	24.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		2.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,066.00000	1,012,000	26.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,236.00000	1,289,000	24.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		9.00000	8,000	24.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		623.00000	569,000	24.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		786.00000	839,000	21.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,386.00000	1,439,000	25.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		115.00000	140,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		79.00000	51,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		438.00000	491,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	16.91	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		32.00000	35,000	19.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		296.00000	246,000	19.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		5.00000	3,000	25.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		819.00000	764,000	25.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		1.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		1,165.00000	1,111,000	26.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,136.00000	1,189,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		836.00000	889,000	21.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		2.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		1,116.00000	1,061,000	26.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		6.00000	4,000	25.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		770.00000	715,000	25.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		1.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		1,215.00000	1,161,000	26.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,086.00000	1,139,000	23.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Call		986.00000	1,039,000	22.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	2,000	25.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		868.00000	813,000	25.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,036.00000	1,089,000	22.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		1.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,265.00000	1,211,000	26.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22910	7.17540		17.17	121,564,545.60	16,816	75,845.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		205.00000	224,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		380.00000	345,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		191.00000	208,000	18.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		416.00000	379,000	18.22	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		220.00000	241,000	17.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		345.00000	312,000	17.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		82.00000	67,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		507.00000	546,000	15.47	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		912.00000	862,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		87.00000	91,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		173.00000	150,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		348.00000	379,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		312.00000	281,000	17.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		237.00000	260,000	17.43	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,038.00000	1,087,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		13.00000	8,000	16.45	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		490.00000	450,000	18.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		165.00000	179,000	18.74	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		756.00000	800,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		31.00000	21,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		802.00000	847,000	15.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		27.00000	18,000	15.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		942.00000	990,000	16.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		17.00000	11,000	16.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		82.00000	85,000	21.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		957.00000	906,000	21.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,232.00000	1,283,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	4,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		177.00000	193,000	18.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		452.00000	414,000	18.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		545.00000	585,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		70.00000	56,000	15.40	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		470.00000	508,000	15.53	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		95.00000	79,000	15.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		98.00000	103,000	20.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		823.00000	774,000	20.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		126.00000	135,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		651.00000	606,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		435.00000	471,000	15.60	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		110.00000	92,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		895.00000	942,000	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		20.00000	13,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		848.00000	894,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		23.00000	15,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,183.00000	1,234,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		8.00000	5,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		111.00000	118,000	20.36	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		736.00000	689,000	20.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		144.00000	155,000	19.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		569.00000	526,000	19.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		626.00000	667,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		51.00000	38,000	15.27	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,330.00000	1,382,000	17.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		5.00000	3,000	17.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		104.00000	110,000	20.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		779.00000	731,000	20.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		280.00000	251,000	17.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		255.00000	280,000	17.17	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		667.00000	710,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		42.00000	31,000	15.20	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		59.00000	60,000	23.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,234.00000	1,181,000	23.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		69.00000	71,000	22.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		1,094.00000	1,042,000	22.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,086.00000	1,136,000	16.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		11.00000	7,000	16.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		276.00000	302,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		251.00000	223,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		404.00000	439,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		129.00000	110,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		298.00000	326,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		223.00000	197,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		585.00000	625,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		60.00000	46,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		990.00000	1,038,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		15.00000	9,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		62.00000	63,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,187.00000	1,134,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		710.00000	754,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		35.00000	25,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		375.00000	408,000	16.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		150.00000	129,000	16.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		135.00000	145,000	19.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		610.00000	566,000	19.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		56.00000	56,000	23.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,281.00000	1,227,000	23.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		66.00000	67,000	22.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		1,141.00000	1,088,000	22.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		118.00000	126,000	20.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		693.00000	647,000	20.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		322.00000	352,000	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		197.00000	173,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		77.00000	80,000	21.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		1,002.00000	951,000	21.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,135.00000	1,185,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		10.00000	6,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		92.00000	97,000	21.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		867.00000	818,000	21.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		154.00000	167,000	19.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		529.00000	488,000	19.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		73.00000	75,000	22.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		1,048.00000	996,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.31080	7.25750		17.50	0.00	0	16,738.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		469.00000	499,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		248.00000	224,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		444.00000	473,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		273.00000	248,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		494.00000	525,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		223.00000	200,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		487.00000	518,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		230.00000	207,000	16.26	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		415.00000	443,000	16.88	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		308.00000	282,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		374.00000	399,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		367.00000	338,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		607.00000	644,000	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		150.00000	133,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		394.00000	420,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		337.00000	309,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		641.00000	679,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		134.00000	118,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		275.00000	293,000	18.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		568.00000	532,000	18.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		189.00000	200,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		882.00000	839,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		320.00000	342,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		463.00000	431,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		140.00000	147,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,183.00000	1,136,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		677.00000	716,000	15.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		120.00000	105,000	15.77	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		134.00000	141,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,227.00000	1,180,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		573.00000	610,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		166.00000	149,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		181.00000	191,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		924.00000	880,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		438.00000	466,000	16.67	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		281.00000	255,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		713.00000	753,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		106.00000	92,000	15.71	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		304.00000	325,000	18.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		497.00000	464,000	18.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		152.00000	160,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,095.00000	1,049,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		207.00000	219,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		800.00000	758,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		462.00000	491,000	16.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		255.00000	230,000	16.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		751.00000	792,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		94.00000	81,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		216.00000	230,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		759.00000	719,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		173.00000	183,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		966.00000	922,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		198.00000	209,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		841.00000	798,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		159.00000	167,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,052.00000	1,006,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		337.00000	360,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		430.00000	399,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		355.00000	379,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		398.00000	368,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		541.00000	577,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		184.00000	166,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		238.00000	253,000	19.12	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		681.00000	642,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		166.00000	175,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		1,009.00000	964,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		289.00000	309,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		532.00000	498,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		919.00000	962,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		62.00000	51,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,144.00000	1,189,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		37.00000	28,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		262.00000	279,000	18.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		605.00000	568,000	18.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		146.00000	153,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		1,139.00000	1,092,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,098.00000	1,143,000	16.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		41.00000	32,000	16.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		513.00000	545,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		206.00000	184,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		227.00000	241,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		720.00000	680,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		129.00000	135,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,272.00000	1,224,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		875.00000	918,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		68.00000	57,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		249.00000	266,000	18.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		642.00000	605,000	18.91	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	6.55	Call		790.00000	832,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		83.00000	71,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		832.00000	874,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		75.00000	63,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		963.00000	1,006,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		56.00000	45,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,190.00000	1,236,000	16.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		33.00000	25,000	16.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		124.00000	129,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,317.00000	1,268,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		120.00000	124,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,363.00000	1,313,000	22.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.39100	7.33830		17.61	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		487.00000	516,000	17.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		399.00000	375,000	17.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		467.00000	495,000	17.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		429.00000	404,000	17.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		508.00000	537,000	16.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		370.00000	346,000	16.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.47480	7.42290		18.10	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		628.00000	658,000	17.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		405.00000	383,000	17.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		606.00000	636,000	17.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		433.00000	411,000	17.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		650.00000	681,000	16.93	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		377.00000	356,000	16.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		463.00000	439,000	17.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		586.00000	614,000	17.43	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.57650	7.52440		18.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		554.00000	581,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		730.00000	705,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		538.00000	564,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		764.00000	738,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		571.00000	598,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		697.00000	672,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		943.00000	913,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		467.00000	489,000	19.40	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.58680	8.53350		20.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,227.00000	1,268,000	19.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,194.00000	1,181,000	19.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,210.00000	1,251,000	20.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,227.00000	1,214,000	20.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,245.00000	1,287,000	19.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,162.00000	1,150,000	19.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		887.00000	877,000	19.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,420.00000	1,464,000	19.26	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.45250	9.39920		21.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,682.00000	1,732,000	20.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,483.00000	1,480,000	20.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,665.00000	1,714,000	21.05	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		1,516.00000	1,512,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,700.00000	1,750,000	20.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,451.00000	1,448,000	20.93	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.13920	7.08580		16.12	99,948.80	14	453.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			9,062.00000	11,060,000	16.12	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			10,482.00000	7,140,000	16.12	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			7,327.00000	8,826,000	16.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			13,747.00000	9,906,000	16.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			11,476.00000	14,043,000	16.02	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			7,896.00000	5,123,000	16.02	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			17,349.00000	13,091,000	17.41	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			5,929.00000	7,011,000	17.41	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.22910	7.17540		17.17	50,603.70	7	104.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			34,773.00000	37,884,000	16.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			17,233.00000	14,974,000	16.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			32,217.00000	35,153,000	16.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			19,677.00000	17,243,000	16.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			37,503.00000	40,792,000	16.05	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			14,963.00000	12,882,000	16.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.48810	11.47600		14.21	1,481,964.90	129	21,934.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		121.00000	122,000	14.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		145.00000	134,000	14.21	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		102.00000	101,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		176.00000	163,000	14.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		147.00000	148,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		121.00000	110,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		72.00000	69,000	14.96	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		246.00000	231,000	14.96	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		13.00000	11,000	17.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		637.00000	623,000	17.21	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		13.00000	11,000	15.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		489.00000	499,000	15.32	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		978.00000	990,000	19.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		2.00000	2,000	19.89	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		536.00000	546,000	15.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		10.00000	8,000	15.44	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		40.00000	35,000	14.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		316.00000	323,000	14.88	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		633.00000	644,000	16.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		7.00000	6,000	16.43	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		24.00000	20,000	15.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		400.00000	408,000	15.10	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		357.00000	365,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		31.00000	27,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		28.00000	25,000	16.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		452.00000	437,000	16.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		50.00000	47,000	15.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		324.00000	309,000	15.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		41.00000	38,000	15.71	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		365.00000	350,000	15.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		277.00000	283,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		51.00000	45,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		731.00000	742,000	17.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		5.00000	4,000	17.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		60.00000	57,000	15.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		284.00000	269,000	15.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		34.00000	31,000	15.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		408.00000	393,000	15.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		829.00000	841,000	18.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		3.00000	3,000	18.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.62190	11.60980		15.11	360,278.90	31	12,757.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		365.00000	366,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		405.00000	394,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		346.00000	347,000	15.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		436.00000	425,000	15.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		385.00000	386,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		375.00000	364,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		203.00000	202,000	16.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		793.00000	780,000	16.92	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		538.00000	542,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		228.00000	220,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		279.00000	279,000	16.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		569.00000	557,000	16.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		328.00000	328,000	15.56	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		468.00000	456,000	15.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,144.00000	1,155,000	13.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		34.00000	33,000	13.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		970.00000	979,000	13.99	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		60.00000	57,000	13.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.74280	11.73090		16.13	58,714.00	5	2,762.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		682.00000	687,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		401.00000	394,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		657.00000	662,000	15.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		426.00000	419,000	15.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		708.00000	713,000	15.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		377.00000	370,000	15.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		634.00000	638,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		453.00000	445,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		490.00000	493,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		659.00000	650,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		948.00000	955,000	14.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		217.00000	212,000	14.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		526.00000	530,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		595.00000	587,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		368.00000	371,000	17.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		937.00000	928,000	17.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		734.00000	739,000	15.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		353.00000	346,000	15.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,019.00000	1,026,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		188.00000	183,000	14.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		567.00000	571,000	16.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		536.00000	528,000	16.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		880.00000	887,000	15.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		249.00000	244,000	15.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.86100	11.84980		16.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		694.00000	698,000	16.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		694.00000	687,000	16.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		675.00000	679,000	16.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		725.00000	718,000	16.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		714.00000	718,000	16.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		664.00000	657,000	16.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09280	0.09230		15.71	2,598.40	28	12,401.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,230.00000	1,280,000	25.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	25.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		262.00000	304,000	15.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		32.00000	24,000	15.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,230.00000	2,280,000	22.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.70	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,770.00000	1,140,720,000	39.70	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09410	0.09360		17.67	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,375.00000	1,423,000	17.33	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		15.00000	13,000	17.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		563.00000	591,000	17.67	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		203.00000	181,000	17.67	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,364.00000	2,413,000	23.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		4.00000	3,000	23.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.05490	10.06440		13.07	30,466,347.00	3,030	61,290.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		425.00000	414,000	14.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		11.00000	9,000	14.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		379.00000	368,000	14.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		15.00000	13,000	14.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		471.00000	461,000	14.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		7.00000	6,000	14.68	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		28.00000	25,000	13.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		292.00000	280,000	13.96	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		365.00000	366,000	15.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		29.00000	21,000	15.63	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		765.00000	756,000	16.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	16.31	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		53.00000	43,000	14.53	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		239.00000	238,000	14.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		146.00000	134,000	13.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		82.00000	79,000	13.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		10.00000	7,000	17.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		596.00000	602,000	17.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		666.00000	656,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	1,000	15.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		16.00000	11,000	16.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		502.00000	506,000	16.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		13.00000	8,000	17.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		549.00000	553,000	17.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		20.00000	13,000	16.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		456.00000	458,000	16.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		1.00000	1,000	20.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,037.00000	1,046,000	20.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		1.00000	1,000	20.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,087.00000	1,096,000	20.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	24.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,536.00000	1,545,000	24.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		4.00000	3,000	18.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		790.00000	798,000	18.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		36.00000	27,000	15.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		322.00000	322,000	15.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		65.00000	54,000	14.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		201.00000	199,000	14.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.17620	10.18480		14.76	3,205,503.00	315	6,078.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		527.00000	523,000	13.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		142.00000	147,000	13.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		496.00000	491,000	14.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		161.00000	165,000	14.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		560.00000	555,000	13.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		125.00000	129,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		410.00000	405,000	14.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		225.00000	229,000	14.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		708.00000	705,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		73.00000	79,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		919.00000	915,000	13.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		34.00000	39,000	13.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		832.00000	829,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		47.00000	53,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		50.00000	51,000	20.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,615.00000	1,625,000	20.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		437.00000	433,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		202.00000	207,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		59.00000	59,000	19.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,474.00000	1,483,000	19.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		749.00000	745,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		64.00000	69,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		115.00000	114,000	17.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		930.00000	938,000	17.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		295.00000	290,000	14.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		360.00000	364,000	14.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		56.00000	56,000	19.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,521.00000	1,530,000	19.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		260.00000	255,000	15.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		425.00000	429,000	15.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		384.00000	380,000	14.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		249.00000	254,000	14.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		669.00000	665,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		84.00000	89,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		91.00000	91,000	18.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,106.00000	1,115,000	18.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		337.00000	332,000	14.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		302.00000	306,000	14.65	0.00	0	400.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.28970	10.29710		15.16	0.00	0	8,103.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		548.00000	541,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		351.00000	351,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		524.00000	517,000	14.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		377.00000	377,000	14.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		572.00000	566,000	14.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		325.00000	326,000	14.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,303.00000	1,300,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		56.00000	60,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		479.00000	472,000	15.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		432.00000	432,000	15.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		711.00000	706,000	14.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		214.00000	216,000	14.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,348.00000	1,345,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		51.00000	55,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		653.00000	647,000	14.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		256.00000	257,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		352.00000	347,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		655.00000	657,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		309.00000	304,000	16.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		762.00000	764,000	16.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		458.00000	451,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		461.00000	461,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		231.00000	228,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,034.00000	1,038,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		168.00000	168,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,371.00000	1,378,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		272.00000	268,000	16.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		875.00000	878,000	16.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		139.00000	140,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,592.00000	1,600,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		261.00000	258,000	16.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		914.00000	918,000	16.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		886.00000	884,000	14.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		139.00000	144,000	14.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		196.00000	195,000	17.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,199.00000	1,205,000	17.82	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			413.20400	411.31000			8,264,080.00	2	16.00
AL7T	On	02/02/2012	Index Future			419.50100	417.58100			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			379.17100	377.29100			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			384.94900	383.04400			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			7.17540	7.12230		17.05	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		450.00000	495,000	15.15	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		28.00000	20,000	15.15	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		408.00000	452,000	15.16	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		36.00000	27,000	15.16	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		494.00000	540,000	15.14	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		22.00000	15,000	15.14	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		115.00000	93,000	15.98	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		237.00000	268,000	15.98	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		372.00000	330,000	18.54	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		94.00000	105,000	18.54	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.51640	7.54470		13.12	0.00	0	26,285.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		895.00000	867,000	21.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	21.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		845.00000	817,000	21.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	21.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		945.00000	916,000	21.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		110.00000	85,000	13.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		65.00000	69,000	13.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		143.00000	117,000	13.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		48.00000	51,000	13.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		547.00000	518,000	18.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		2.00000	2,000	18.04	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		353.00000	324,000	15.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		8.00000	8,000	15.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		82.00000	63,000	13.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		87.00000	97,000	13.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		400.00000	371,000	15.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		5.00000	5,000	15.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		5.00000	3,000	15.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		410.00000	437,000	15.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		795.00000	767,000	21.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	1,000	21.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		4.00000	3,000	16.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		459.00000	487,000	16.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		746.00000	717,000	21.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		449.00000	420,000	16.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		4.00000	4,000	16.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		2.00000	1,000	18.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		607.00000	635,000	18.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		180.00000	152,000	13.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		35.00000	36,000	13.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		3.00000	2,000	17.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		508.00000	536,000	17.23	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.52950	7.55820		13.25	752,950.00	100	1,131.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		923.00000	890,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		15.00000	11,000	14.00	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		871.00000	843,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		13.00000	14,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		970.00000	942,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		12.00000	13,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		243.00000	224,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		185.00000	195,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		363.00000	341,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		105.00000	112,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.54750	7.57500		13.48	0.00	0	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		477.00000	456,000	13.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		152.00000	159,000	13.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		446.00000	426,000	13.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		171.00000	179,000	13.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		510.00000	488,000	13.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		135.00000	141,000	13.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		387.00000	369,000	13.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		212.00000	222,000	13.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		700.00000	676,000	13.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		75.00000	79,000	13.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		233.00000	220,000	13.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		408.00000	423,000	13.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		360.00000	343,000	13.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		235.00000	246,000	13.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		660.00000	636,000	13.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		85.00000	89,000	13.27	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		1,388.00000	1,361,000	15.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	14,000	15.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.58370	8.59250		14.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,644.00000	1,637,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		352.00000	353,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,609.00000	1,602,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		367.00000	368,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,678.00000	1,671,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		336.00000	337,000	12.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.20470	7.22260		10.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		52.00000	44,000	11.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		79.00000	89,000	11.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		36.00000	30,000	11.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		113.00000	125,000	11.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		73.00000	64,000	10.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		50.00000	59,000	10.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	1,000	16.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		578.00000	596,000	16.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		1.00000	1,000	16.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		528.00000	546,000	16.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	0,000	17.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		628.00000	645,000	17.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		6.00000	4,000	14.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		333.00000	349,000	14.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		623.00000	605,000	16.41	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	16.41	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		326.00000	308,000	13.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		3.00000	3,000	13.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	18.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		727.00000	745,000	18.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.28180	7.30010		11.51	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		205.00000	194,000	11.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		155.00000	162,000	11.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		180.00000	171,000	11.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		180.00000	189,000	11.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		233.00000	220,000	11.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		133.00000	138,000	11.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		83.00000	76,000	13.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		433.00000	444,000	13.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		529.00000	508,000	11.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		29.00000	26,000	11.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		92.00000	85,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		392.00000	403,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		485.00000	465,000	11.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		35.00000	33,000	11.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		144.00000	135,000	11.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		244.00000	253,000	11.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		443.00000	424,000	11.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		43.00000	42,000	11.07	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		129.00000	120,000	12.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		279.00000	288,000	12.23	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00070	0.00220			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.26780	0.22190			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.08760	9.05100		20.62	72,700.80	8	18.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,401.00000	1,438,000	26.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	26.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,351.00000	1,388,000	26.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		0.00000	0,000	26.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,451.00000	1,488,000	26.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	0,000	26.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		657.00000	692,000	21.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		6.00000	4,000	21.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		153.00000	164,000	20.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		152.00000	126,000	20.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		177.00000	190,000	20.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		126.00000	102,000	20.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,251.00000	1,288,000	26.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		0.00000	0,000	26.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		203.00000	219,000	19.74	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		102.00000	81,000	19.74	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		299.00000	323,000	18.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		48.00000	35,000	18.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		264.00000	285,000	19.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		63.00000	47,000	19.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		133.00000	140,000	20.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		182.00000	152,000	20.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		86.00000	89,000	21.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		285.00000	251,000	21.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,201.00000	1,238,000	25.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.24220	9.20320		20.29	0.00	0	264.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		965.00000	1,000,000	18.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		62.00000	58,000	18.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		924.00000	959,000	18.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		71.00000	67,000	18.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,009.00000	1,045,000	18.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		56.00000	53,000	18.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		806.00000	839,000	18.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		103.00000	97,000	18.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,099.00000	1,136,000	18.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		46.00000	44,000	18.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,331.00000	1,369,000	19.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		28.00000	27,000	19.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		769.00000	801,000	18.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		116.00000	109,000	18.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		544.00000	570,000	19.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		241.00000	228,000	19.27	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		330.00000	346,000	21.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		527.00000	504,000	21.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		423.00000	443,000	20.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		370.00000	351,000	20.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		845.00000	878,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		92.00000	86,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,237.00000	1,275,000	19.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		34.00000	33,000	19.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,474.00000	1,512,000	20.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		21.00000	20,000	20.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		600.00000	628,000	18.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		197.00000	186,000	18.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,570.00000	1,608,000	20.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		17.00000	16,000	20.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		663.00000	693,000	18.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		160.00000	151,000	18.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		517.00000	542,000	19.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		264.00000	250,000	19.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		733.00000	764,000	18.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		130.00000	122,000	18.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		314.00000	329,000	21.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		561.00000	537,000	21.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		402.00000	422,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		399.00000	380,000	20.29	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			379.51900	377.77800			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		207,780.00000	225,190,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		207,680.00000	225,090,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		207,880.00000	225,290,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			385.30200	383.53800			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		145,380.00000	163,020,000		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		145,280.00000	162,920,000		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		145,480.00000	163,120,000		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			163.38700	163.41400			6,535,480.00	4	81.00
IGOV	On	02/02/2012	Index Future			165.87700	165.90500			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.09600	448.76600			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	5.43000			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	5.25000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.21000	5.21000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.17000	5.19000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.15000	5.17000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.16000	5.19000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.24000	5.25000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.36000	5.41000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.57000	5.63000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.82000	5.87000			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			376.82200	374.22000			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			382.56400	379.92500			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			6.35800	6.38900		4.00	0.00	0	15,333.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,924.00000	7,043,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		7,103.00000	7,222,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		6,744.00000	6,864,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	1,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		555.00000	492,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		1,174.00000	1,231,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		142.00000	116,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		2,471.00000	2,565,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,805.00000	2,905,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		100.00000	81,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		4,394.00000	4,509,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		16.00000	11,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.37600	6.41000		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,289.00000	7,407,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		38.00000	33,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,452.00000	7,570,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		34.00000	29,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		7,126.00000	7,243,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		42.00000	36,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,670.00000	1,726,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,166.00000	1,100,000	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		2,259.00000	2,165,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		769.00000	798,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,845.00000	2,926,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		564.00000	523,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.40900	6.44600		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		6,034.00000	6,144,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		168.00000	153,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		6,180.00000	6,291,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		156.00000	143,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,889.00000	5,998,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		180.00000	165,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.44100	6.48100		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		5,103.00000	5,200,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		501.00000	474,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		5,227.00000	5,325,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		477.00000	451,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,980.00000	5,076,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		526.00000	497,000	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			7.86600	7.96400		12.00	494,236,675.70	3,890	21,441.00
R186	On	03/11/2011	Bond Future	9.00	Call		9,956.00000	10,887,000	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		152.00000	92,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,376.00000	11,316,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		128.00000	77,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		9,537.00000	10,459,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		179.00000	110,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		337.00000	221,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		7,883.00000	8,758,000	12.32	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,863.00000	1,435,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		3,219.00000	3,782,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,030.00000	749,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		4,823.00000	5,533,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		6,295.00000	7,100,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		604.00000	418,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		10,797.00000	11,744,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		108.00000	64,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		3,412.00000	2,792,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		1,747.00000	2,118,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		2,668.00000	3,168,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		2,307.00000	1,816,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		3,824.00000	4,449,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,485.00000	1,119,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			7.91700	8.01800		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		10,233.00000	11,048,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,058.00000	869,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,594.00000	11,420,000	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		979.00000	801,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,875.00000	10,678,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,143.00000	941,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future			7.97600	8.08000		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		10,619.00000	11,371,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,139.00000	1,875,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		10,943.00000	11,706,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,027.00000	1,774,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		10,298.00000	11,039,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,256.00000	1,981,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.03600	8.14300		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		9,304.00000	9,976,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,708.00000	3,353,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		9,593.00000	10,276,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,553.00000	3,209,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		9,019.00000	9,680,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,870.00000	3,504,000	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			214.09633	213.96806			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,968.00000	2,096,000		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		1,918.00000	2,046,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,018.00000	2,146,000		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			245.77747	245.76730			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,267.00000	7,277,000		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		7,217.00000	7,227,000		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		7,317.00000	7,327,000		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			6.02500	6.09300		2.50	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,411.00000	5,611,000	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		5,549.00000	5,748,000	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		5,274.00000	5,473,000	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			6.01000	6.08500		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,671.00000	5,874,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	1,000	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		5,797.00000	6,000,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,545.00000	5,748,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.00900	6.09300		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,096.00000	4,291,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		78.00000	64,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,207.00000	4,403,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		70.00000	58,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,985.00000	4,179,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		85.00000	70,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.00600	6.09800		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,291.00000	3,471,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		184.00000	156,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,387.00000	3,569,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		171.00000	145,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,196.00000	3,374,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		198.00000	168,000	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			185.97273	186.56403			0.00	0	28,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		186,064.00000	185,473,000		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		186,014.00000	185,423,000		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		186,114.00000	185,523,000		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			186.14219	186.74379			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,744.00000	9,142,000		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		9,694.00000	9,092,000		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		9,794.00000	9,192,000		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			7.14400	7.20100		6.50	75,454,424.57	709	2,077.00
R203	On	03/11/2011	Bond Future	8.50	Call		6,094.00000	6,364,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		19.00000	12,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		6,315.00000	6,587,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		15.00000	10,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,873.00000	6,142,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		24.00000	16,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.20000	7.26100		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,883.00000	7,136,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		217.00000	185,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,079.00000	7,334,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		198.00000	169,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,687.00000	6,938,000	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		236.00000	202,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.26800	7.33200		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,643.00000	6,878,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		534.00000	482,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,819.00000	7,056,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		503.00000	453,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,468.00000	6,700,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		567.00000	512,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.33900	7.40600		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,744.00000	5,949,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,189.00000	1,107,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,896.00000	6,104,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,139.00000	1,060,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,593.00000	5,796,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,241.00000	1,156,000	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			7.38000	7.44800		7.50	48,213,940.62	453	2,782.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,945.00000	7,314,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		23.00000	14,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		7,195.00000	7,566,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		19.00000	12,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,695.00000	7,063,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		28.00000	18,000	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			7.43700	7.50800		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,857.00000	8,204,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		209.00000	174,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,082.00000	8,432,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		191.00000	158,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,633.00000	7,977,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		230.00000	191,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.50600	7.58100		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,647.00000	6,954,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		786.00000	702,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,848.00000	7,159,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		746.00000	666,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,453.00000	6,756,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		834.00000	746,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.57900	7.65700		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,753.00000	6,021,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,626.00000	1,501,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,923.00000	6,195,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,558.00000	1,437,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,586.00000	5,849,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,698.00000	1,568,000	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			5.83800	5.85400		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,828.00000	3,861,000	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		3,926.00000	3,960,000	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		3,729.00000	3,762,000	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			5.78800	5.80600		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,948.00000	3,981,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		3.00000	3,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		4,035.00000	4,068,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	3,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,861.00000	3,894,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		4.00000	4,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.75800	5.77900		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,821.00000	2,850,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		89.00000	84,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,892.00000	2,921,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		82.00000	77,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,751.00000	2,779,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		97.00000	91,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.70900	5.73200		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,256.00000	2,281,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		183.00000	177,000	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		2,312.00000	2,337,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		172.00000	165,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,199.00000	2,223,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		194.00000	186,000	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			7.59000	7.66300		8.75	0.00	0	8,599.00
R207	On	03/11/2011	Bond Future	8.75	Call		6,229.00000	6,639,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		66.00000	44,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,490.00000	6,903,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		55.00000	36,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,970.00000	6,375,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		79.00000	52,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		846.00000	675,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,233.00000	2,495,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,268.00000	3,594,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		444.00000	338,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		4,203.00000	4,567,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		249.00000	181,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,775.00000	2,440,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		601.00000	699,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,191.00000	978,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,703.00000	1,923,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		749.00000	593,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,426.00000	2,702,000	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		4,448.00000	4,819,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		214.00000	153,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.64800	7.72400		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,384.00000	7,761,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		381.00000	319,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,614.00000	7,996,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		349.00000	293,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		7,154.00000	7,528,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		413.00000	348,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.72000	7.79900		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,342.00000	6,667,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,202.00000	1,084,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,540.00000	6,869,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,140.00000	1,026,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,141.00000	6,461,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,263.00000	1,140,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.79500	7.87700		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,316.00000	6,625,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,718.00000	1,581,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,499.00000	6,812,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,646.00000	1,513,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,136.00000	6,440,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,794.00000	1,652,000	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			7.63300	7.70000		9.75	0.00	0	7,121.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,445.00000	6,844,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		81.00000	55,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		6,721.00000	7,124,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		68.00000	46,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		6,170.00000	6,565,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		97.00000	66,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		860.00000	695,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,427.00000	2,688,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		449.00000	345,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,550.00000	3,872,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,557.00000	4,916,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		252.00000	185,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		7,275.00000	7,684,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		48.00000	31,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.68700	7.75700		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,758.00000	8,128,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		442.00000	377,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		8,003.00000	8,377,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		408.00000	347,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,514.00000	7,880,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		478.00000	409,000	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			7.75100	7.82300		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,725.00000	8,068,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		933.00000	839,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,949.00000	8,296,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		883.00000	793,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,503.00000	7,842,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		987.00000	889,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.81700	7.89200		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,750.00000	7,056,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,851.00000	1,713,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,949.00000	7,259,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,775.00000	1,641,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,554.00000	6,855,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,932.00000	1,789,000	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			8.11000	8.21300		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		5,099.00000	5,821,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		610.00000	422,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		5,418.00000	6,159,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		532.00000	363,000	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		4,785.00000	5,487,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		697.00000	489,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.15400	8.25800		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		7,361.00000	8,048,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,321.00000	1,099,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		7,649.00000	8,347,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,229.00000	1,017,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		7,078.00000	7,751,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,422.00000	1,185,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.20200	8.30900		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		7,796.00000	8,449,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,206.00000	1,933,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		8,060.00000	8,723,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,090.00000	1,828,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		7,536.00000	8,177,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,329.00000	2,044,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.25100	8.36100		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		9,535.00000	10,212,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,532.00000	2,268,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		9,791.00000	10,477,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,424.00000	2,169,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		9,280.00000	9,949,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,644.00000	2,372,000	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			137.63404	137.62817			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,628.00000	6,634,000		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		6,578.00000	6,584,000		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		6,678.00000	6,684,000		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			112.75531	112.69633			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,446.00000	111,505,000		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		111,396.00000	111,455,000		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		111,496.00000	111,555,000		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			113.13567	113.07679			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,577.00000	2,636,000		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		2,527.00000	2,586,000		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		2,627.00000	2,686,000		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			111.32184	111.31721			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,817.00000	108,822,000		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		108,767.00000	108,772,000		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		108,867.00000	108,872,000		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			111.54977	111.54598			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,046.00000	3,050,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,996.00000	3,000,000		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		3,096.00000	3,100,000		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			8.11000	8.22800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		4,395.00000	5,436,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		4,799.00000	5,840,000		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		3,989.00000	5,030,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.16100	8.28200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		5,889.00000	6,943,000		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		6,277.00000	7,331,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		5,499.00000	6,553,000		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			8.21300	8.33800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		7,292.00000	8,367,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		7,665.00000	8,740,000		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		6,916.00000	7,991,000		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			8.26600	8.39400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,787.00000	7,875,000		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		7,159.00000	8,247,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,413.00000	7,501,000		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			14,533.21000	14,487.98000			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			1.11790	1.11000		16.18	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		203.00000	247,000	16.18	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		103.00000	68,000	16.18	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		47.00000	53,000	18.75	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		447.00000	374,000	18.75	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		607.00000	684,000	17.51	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		7.00000	5,000	17.51	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.13250	1.12410		16.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		524.00000	574,000	16.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		283.00000	249,000	16.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		313.00000	346,000	17.53	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		572.00000	521,000	17.53	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		854.00000	918,000	15.73	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		113.00000	93,000	15.73	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>1,061,375,018.39</b>	<b>63,438</b>	<b>1,072,660.00</b>
<b><u>j-Bonds</u></b>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,000,000,000,000.00	10,000,000	5,958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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			1,706,300,000.00	17,063,000	17,063,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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			0.00	0	650,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	693,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	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
ABL101	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			0.00	0	11,512,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,934,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	8,000,000.00
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			0.00	0	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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	3,448,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,907,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
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		10,500,000,000,000.00		105,000,000	50,000,000.00
BD310C	On	18/02/2014			100.00000	100.00000		24,640,164,000,000.00		246,401,640	117,200,820.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	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		2,200,000,000,000.00	22,000,000,000.00	22,000,000	11,000,000.00
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			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	936,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,886,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000		10,160,000,000,000.00		101,600,000	51,300,000.00
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			0.00	0	8,851,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
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	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	20,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	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
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	3,194,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,233,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	79,712,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		263,020,000,000.00		2,630,200	125,823,100.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,060,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ152L <sub>On</sub>	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ153L <sub>On</sub>	13/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ154L <sub>On</sub>	30/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ155L <sub>On</sub>	08/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 <sub>On</sub>	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 <sub>On</sub>	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 <sub>On</sub>	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	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			0.00	0	191,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	150,754,600.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	207,918,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			62,800,000,000.00	8,000,000	42,855,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			75,000,000,000.00	10,000,000	169,269,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,527,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,915,000,000,000.00	49,150,000,000.00	49,150,000	49,150,000.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000		4,915,000,000,000.00	49,150,000,000.00	49,150,000	49,150,000.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	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
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,056,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,107,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		95,000,000,000,000.00	950,000,000	950,000,000	475,000,000.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	4,770,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		10,600,000,000.00		106,000	29,763,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	17,970,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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	2,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,508,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	499,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000,000	18,000,000.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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			0.00	0	25,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	6,701,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,940,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	10/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	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
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	200,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	6,809,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,897,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		17,400,000,000,000.00		174,000,000	60,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	13,726,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	6,320,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	600,000.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	11,920,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	29,773,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000		600,000,000,000.00		6,000,000	1,000,000.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01 On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.34000	6.37000		110,982,872,900,000.00		17,505,185,000	13,686,823,152.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.83000	7.92500		50,383,125,495,000.00		6,434,626,500	9,074,492,500.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.46000	0.50000		258,520,000,000.00		562,000,000	1,725,088,953.00
R197	On	07/12/2023	Spot Bond			2.28000	2.28000		45,258,000,000.00		19,850,000	197,090,000.00
R201	On	21/12/2014	Spot Bond			6.02500	6.09000		11,225,563,100,000.00		1,863,164,000	3,192,824,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.26000		219,876,360,000.00		96,437,000	557,065,900.00
R203	On	15/09/2017	Spot Bond			7.10500	7.16000		68,155,820,162,395.00		9,592,655,899	7,999,648,000.00
R204	On	21/12/2018	Spot Bond			7.34000	7.40500		39,021,788,800,000.00		5,316,320,000	5,732,960,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.85500	5.87000		60,725,132,500,000.00		10,371,500,000	5,880,624,000.00
R207	On	15/01/2020	Spot Bond			7.55000	7.62000		21,434,012,100,000.00		2,838,942,000	7,094,281,800.00
R208	On	31/03/2021	Spot Bond			7.59500	7.66000		41,339,022,970,000.00		5,442,926,000	6,542,567,800.00
R209	On	31/03/2036	Spot Bond			8.08000	8.18000		38,970,963,120,000.00		4,823,139,000	8,519,972,000.00
R210	On	31/03/2028	Spot Bond			2.28000	2.28000		22,800,000,000.00		10,000,000	605,300,000.00
R211	On	31/01/2017	Spot Bond			1.46000	1.47000		233,600,000,000.00		160,000,000	1,449,837,168.00
R212	On	31/01/2022	Spot Bond			2.29000	2.29000		463,679,200,000.00		202,480,000	631,285,897.00
R213	On	28/02/2031	Spot Bond			8.07500	8.19000		11,927,421,000,000.00		1,477,080,000	1,126,449,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		10,512,905,000,000.00		1,617,370,000	2,734,128,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	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
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
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			0.00	0	18,256,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,727,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,467,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011			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
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		12,450,000,000,000.00	124,500,000	50,000,000.00	
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	295,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,900,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		3,200,000,000,000.00	32,000,000	18,690,000.00	
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN834On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN853	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	7,860,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
THE7C	On	18/10/2012	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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE9A	On	18/01/2016	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
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			0.00	0	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			0.00	0	1,008,348,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			45,000,000,000.00	450,000	235,059,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	90,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	25,034,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			7,000,000,000,000.00	70,000,000	70,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	51,036,000.00
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			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			1,360,000,000,000.00	13,600,000	38,400,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			92,500,000,000.00	925,000	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

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**Total for j-Bonds :** **667,717,744,707,395.00** **70,368,251,239** **83,145,731,370.00**

**Grand Total:** **667,718,806,082,414.00** **70,368,314,677** **83,146,804,030.00**