



Daily MTM Report

Daily summary for: 13/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			7.33820	7.39000		18.70	463,414,668.20	63,151	184,219.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		1.00000	0,000	28.36	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		661.00000	712,000	28.36	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		1.00000	0,000	28.91	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		711.00000	762,000	28.91	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		2.00000	1,000	27.80	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		612.00000	663,000	27.80	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		416.00000	465,000	25.58	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		6.00000	3,000	25.58	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		70.00000	47,000	19.53	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		80.00000	109,000	19.53	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		590.00000	538,000	22.04	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		0.00000	0,000	22.04	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		490.00000	439,000	20.58	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		0.00000	1,000	20.58	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		112.00000	146,000	20.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		52.00000	34,000	20.35	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		230.00000	274,000	22.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		20.00000	12,000	22.82	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		690.00000	638,000	23.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	23.51	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		790.00000	738,000	24.96	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		4.00000	7,000	19.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		294.00000	245,000	19.00	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,410.00000	2,462,000	45.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	45.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		38.00000	53,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		128.00000	91,000	18.76	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		14.00000	22,000	18.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		204.00000	160,000	18.88	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	24.72	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		840.00000	788,000	24.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		640.00000	588,000	22.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	22.78	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		0.00000	1,000	21.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		540.00000	489,000	21.31	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		148.00000	186,000	21.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		38.00000	24,000	21.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		441.00000	389,000	19.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		1.00000	1,000	19.85	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		15.00000	9,000	23.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		275.00000	321,000	23.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		248.00000	201,000	18.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		8.00000	13,000	18.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		391.00000	340,000	19.12	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		1.00000	2,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		990.00000	938,000	24.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		8.00000	4,000	25.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		368.00000	416,000	25.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,640.00000	1,588,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		164.00000	123,000	18.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		24.00000	35,000	18.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		28.00000	17,000	22.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		188.00000	229,000	22.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,590.00000	1,538,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		761.00000	812,000	29.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,540.00000	1,488,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		11.00000	6,000	24.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		321.00000	368,000	24.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		1,090.00000	1,038,000	23.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,690.00000	1,638,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		342.00000	292,000	19.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		2.00000	4,000	19.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		740.00000	688,000	24.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	24.24	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		96.00000	65,000	18.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		56.00000	77,000	18.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		3.00000	1,000	26.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		513.00000	563,000	26.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		860.00000	912,000	31.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,440.00000	1,388,000	21.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		1,140.00000	1,088,000	23.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		1.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		811.00000	862,000	30.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		4.00000	2,000	26.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		464.00000	514,000	26.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		910.00000	962,000	31.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,390.00000	1,338,000	22.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Call		1,290.00000	1,238,000	22.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	1,000	27.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		562.00000	613,000	27.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,340.00000	1,288,000	22.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		960.00000	1,012,000	32.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.43020	7.48270		18.92	315,174,223.60	42,418	121,246.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		343.00000	322,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		210.00000	242,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		320.00000	300,000	18.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		237.00000	270,000	18.67	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		368.00000	345,000	18.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		185.00000	215,000	18.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		25.00000	42,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		758.00000	722,000	16.81	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		659.00000	707,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		142.00000	137,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		72.00000	94,000	17.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		555.00000	524,000	17.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		161.00000	190,000	17.92	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		394.00000	370,000	17.92	414,400.00	1,120	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,336.00000	1,287,000	18.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		3.00000	7,000	18.83	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		296.00000	331,000	19.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		279.00000	261,000	19.21	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,042.00000	997,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		9.00000	17,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,091.00000	1,044,000	17.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		8.00000	14,000	17.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,237.00000	1,189,000	18.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		4.00000	9,000	18.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		133.00000	129,000	22.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		700.00000	749,000	22.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,534.00000	1,483,000	19.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	3,000	19.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		299.00000	280,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		266.00000	300,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		804.00000	765,000	16.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		21.00000	35,000	16.76	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		715.00000	680,000	16.87	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		32.00000	50,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		162.00000	155,000	21.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		579.00000	625,000	21.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		211.00000	200,000	20.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		428.00000	470,000	20.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		673.00000	639,000	16.92	715,680.00	1,120	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		40.00000	59,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,188.00000	1,141,000	18.27	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		5.00000	11,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,139.00000	1,092,000	18.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		6.00000	12,000	18.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,485.00000	1,434,000	19.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	4,000	19.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		185.00000	175,000	20.94	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		502.00000	545,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		243.00000	228,000	19.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		360.00000	398,000	19.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		898.00000	856,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		15.00000	26,000	17.14	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,634.00000	1,583,000	20.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	3,000	20.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		173.00000	165,000	21.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		540.00000	585,000	21.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		139.00000	167,000	17.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		422.00000	397,000	17.67	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		946.00000	902,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		13.00000	22,000	17.33	24,640.00	1,120	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		92.00000	92,000	24.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		959.00000	1,012,000	24.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		110.00000	109,000	23.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		827.00000	879,000	23.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,385.00000	1,336,000	19.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		2.00000	6,000	19.02	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		452.00000	425,000	17.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		119.00000	145,000	17.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		632.00000	600,000	16.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		49.00000	70,000	16.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		485.00000	455,000	17.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		102.00000	125,000	17.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		851.00000	810,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		18.00000	30,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,287.00000	1,238,000	18.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		4.00000	8,000	18.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		98.00000	97,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		915.00000	967,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		994.00000	949,000	17.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		11.00000	19,000	17.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		593.00000	561,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		60.00000	81,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		226.00000	213,000	20.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		393.00000	433,000	20.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		87.00000	87,000	24.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,004.00000	1,057,000	24.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		104.00000	103,000	23.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		871.00000	923,000	23.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		197.00000	187,000	20.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		464.00000	507,000	20.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		519.00000	489,000	17.12	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	19/12/2011	Foreign Exchange Future	7.05	Put		86.00000	109,000	17.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		125.00000	122,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		742.00000	792,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,435.00000	1,385,000	19.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		2.00000	5,000	19.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		151.00000	146,000	21.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		618.00000	666,000	21.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		260.00000	244,000	19.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		327.00000	364,000	19.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		117.00000	115,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		784.00000	835,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.51100	7.56360		18.84	120,649,193.00	16,063	25,213.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		674.00000	644,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		146.00000	169,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		641.00000	612,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		163.00000	187,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		708.00000	678,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		130.00000	153,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		699.00000	668,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		135.00000	157,000	17.15	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		600.00000	572,000	17.34	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		186.00000	211,000	17.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		545.00000	520,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		231.00000	259,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		846.00000	811,000	16.90	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		82.00000	100,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		572.00000	546,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		208.00000	235,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		888.00000	850,000	16.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		74.00000	89,000	16.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		409.00000	391,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		395.00000	430,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		281.00000	271,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		667.00000	710,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		472.00000	451,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		308.00000	340,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		207.00000	203,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		943.00000	992,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		930.00000	892,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		66.00000	81,000	16.97	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		199.00000	195,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		985.00000	1,034,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		808.00000	774,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		94.00000	113,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		269.00000	260,000	20.93	260,000.00	1,000	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		705.00000	749,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		632.00000	603,000	17.28	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		168.00000	192,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		973.00000	934,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		59.00000	73,000	17.10	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		450.00000	430,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		336.00000	369,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		226.00000	220,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		862.00000	909,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		308.00000	297,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		594.00000	636,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		665.00000	635,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		151.00000	174,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,017.00000	977,000	17.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		53.00000	66,000	17.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		323.00000	310,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		559.00000	599,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		257.00000	249,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		743.00000	788,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		294.00000	284,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		630.00000	673,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		235.00000	229,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		821.00000	868,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		495.00000	473,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		281.00000	312,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		519.00000	496,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		255.00000	285,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		770.00000	738,000	17.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		106.00000	127,000	17.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		355.00000	340,000	19.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		491.00000	529,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		246.00000	239,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		782.00000	828,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		429.00000	410,000	18.84	410,000.00	1,000	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		365.00000	399,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,197.00000	1,155,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		33.00000	44,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,431.00000	1,387,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		17.00000	26,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		390.00000	373,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		426.00000	462,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		216.00000	211,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		902.00000	950,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,384.00000	1,340,000	18.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		20.00000	29,000	18.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		734.00000	702,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		120.00000	141,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		338.00000	325,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		524.00000	564,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		190.00000	187,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,026.00000	1,076,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,151.00000	1,110,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		37.00000	49,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		372.00000	356,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		458.00000	495,000	19.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,061.00000	1,021,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		47.00000	60,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,106.00000	1,065,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		42.00000	54,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,243.00000	1,201,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		29.00000	40,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,479.00000	1,434,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		15.00000	23,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		183.00000	180,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,069.00000	1,119,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		175.00000	173,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,111.00000	1,162,000	23.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.58490	7.63990		18.65	60,679,200.00	8,000	6,243.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		662.00000	634,000	17.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		272.00000	299,000	17.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		636.00000	610,000	17.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		296.00000	325,000	17.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		691.00000	660,000	17.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		251.00000	275,000	17.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.66070	7.71760		18.95	0.00	0	499.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		808.00000	781,000	17.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		290.00000	320,000	17.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		780.00000	754,000	17.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		312.00000	343,000	17.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		837.00000	809,000	17.29	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		269.00000	298,000	17.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		335.00000	369,000	17.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		753.00000	730,000	17.68	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.73940	7.79590		19.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		694.00000	674,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		598.00000	635,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		676.00000	657,000	19.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		630.00000	668,000	19.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		713.00000	692,000	18.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		567.00000	603,000	18.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		794.00000	834,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		590.00000	573,000	19.83	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.52850	8.57920		20.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,285.00000	1,259,000	20.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,206.00000	1,231,000	20.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,267.00000	1,242,000	20.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,238.00000	1,264,000	20.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,304.00000	1,277,000	20.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,175.00000	1,199,000	20.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		897.00000	919,000	19.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,476.00000	1,447,000	19.69	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.65920	9.70990		21.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,919.00000	1,888,000	21.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,409.00000	1,429,000	21.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,901.00000	1,870,000	21.47	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		Put		1,441.00000	1,461,000	21.47	0.00	0	0.00
\$ / R	On	14/12/2015		Call		1,939.00000	1,907,000	21.37	0.00	0	0.00
\$ / R	On	14/12/2015		Put		1,379.00000	1,398,000	21.37	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.33820	7.39000		18.70	220,146.00	30	254.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		29,436.00000	24,532,000	19.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		436.00000	712,000	19.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		24,821.00000	20,100,000	18.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		821.00000	1,280,000	18.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		34,216.00000	29,192,000	19.06	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		216.00000	372,000	19.06	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		1,448.00000	2,170,000	18.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		20,448.00000	15,990,000	18.88	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.43020	7.48270		18.92	111,453.00	15	520.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		55,515.00000	52,432,000	17.07	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		7,245.00000	9,412,000	17.07	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		51,906.00000	48,879,000	17.12	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		8,636.00000	10,859,000	17.12	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		59,281.00000	56,124,000	17.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		6,011.00000	8,104,000	17.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.51100	7.56400			0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		0.00000	0,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	3,900,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		0.00000	0,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		0.00000	8,900,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		0.00000	1,100,000			0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	0,000			0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.58890	11.68640			16.31	45,498,021.40	3,926	19,283.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		223.00000	152,000		17.16	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		37.00000	63,000		17.16	0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		184.00000	120,000		16.73	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		48.00000	81,000		16.73	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		264.00000	188,000		17.58	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		28.00000	49,000		17.58	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		116.00000	72,000		16.79	0.00	0	5,490.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Put		80.00000	133,000		16.79	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Call		11.00000	8,000		21.09	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Put		425.00000	519,000		21.09	0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Put		2.00000	3,000		21.39	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Call		688.00000	592,000		21.39	0.00	0	3,455.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Call		1,186.00000	1,089,000		23.63	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000		23.63	0.00	0	5,490.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Call		737.00000	641,000		21.61	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Put		1.00000	2,000		21.61	0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Put		7.00000	12,000		19.70	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Call		493.00000	401,000		19.70	0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Call		837.00000	740,000		22.06	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Put		1.00000	1,000		22.06	0.00	0	630.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.10	Put		4.00000	6,000		20.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		590.00000	495,000	20.54	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		541.00000	448,000	20.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		5.00000	9,000	20.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		32.00000	21,000	19.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		246.00000	332,000	19.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		69.00000	44,000	17.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		133.00000	205,000	17.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		54.00000	34,000	18.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		168.00000	245,000	18.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		445.00000	355,000	19.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		9.00000	16,000	19.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		937.00000	839,000	22.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		1.00000	0,000	22.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		88.00000	57,000	17.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		102.00000	168,000	17.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		41.00000	27,000	18.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		205.00000	288,000	18.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,036.00000	939,000	22.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		0.00000	0,000	22.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.72490	11.82410		16.17	9,626,142.90	821	22,453.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		461.00000	424,000	16.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		287.00000	349,000	16.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		436.00000	402,000	16.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		312.00000	377,000	16.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		487.00000	448,000	15.94	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	11.60	Put		263.00000	323,000	15.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		256.00000	242,000	17.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		632.00000	717,000	17.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		669.00000	612,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		145.00000	187,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		351.00000	328,000	16.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		427.00000	503,000	16.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		412.00000	382,000	16.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		338.00000	407,000	16.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,348.00000	1,251,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		24.00000	26,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,159.00000	1,068,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		35.00000	43,000	14.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.84490	11.94460		16.97	33,378,928.20	2,818	5,438.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		802.00000	756,000	16.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		307.00000	361,000	16.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		774.00000	730,000	16.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		329.00000	385,000	16.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		831.00000	783,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		286.00000	338,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		747.00000	706,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		352.00000	411,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		580.00000	554,000	17.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		535.00000	609,000	17.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,105.00000	1,035,000	15.43	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	11.00	Put		160.00000	190,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		624.00000	593,000	16.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		479.00000	548,000	16.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		437.00000	423,000	18.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		792.00000	878,000	18.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		861.00000	810,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		266.00000	315,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,181.00000	1,108,000	15.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		136.00000	163,000	15.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		671.00000	636,000	16.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		426.00000	491,000	16.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,031.00000	966,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		186.00000	221,000	15.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.95250	12.05640		16.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		782.00000	740,000	16.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		576.00000	638,000	16.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		760.00000	720,000	16.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		604.00000	668,000	16.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		805.00000	760,000	16.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		549.00000	608,000	16.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09540	0.09600		24.58	0.00	0	12,230.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,600.00000	1,540,000	32.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	32.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		602.00000	544,000	24.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		2.00000	4,000	24.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,600.00000	2,540,000	27.87	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	27.87	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	46.02	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,400.00000	1,140,460,000	46.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09670	0.09740		17.92	0.00	0	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,749.00000	1,681,000	19.68	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		9.00000	11,000	19.68	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		825.00000	778,000	17.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		85.00000	108,000	17.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,742.00000	2,672,000	25.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	25.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09790	0.09860			0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		0.00000	790,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		0.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		0.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		0.00000	210,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		0.00000	1,790,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000		0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.03710	10.06610		15.76	55,495,125.90	5,529	59,246.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		421.00000	393,000	19.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		5.00000	6,000	19.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		373.00000	345,000	18.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		7.00000	8,000	18.73	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	9.60	Call		469.00000	441,000	19.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		3.00000	4,000	19.58	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		15.00000	18,000	17.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		281.00000	255,000	17.88	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		345.00000	372,000	19.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		11.00000	9,000	19.36	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		766.00000	737,000	21.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.41	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		28.00000	22,000	17.82	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		212.00000	235,000	17.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		121.00000	103,000	16.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		55.00000	66,000	16.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		2.00000	2,000	22.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		586.00000	615,000	22.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		667.00000	638,000	20.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		1.00000	1,000	20.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		4.00000	3,000	20.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		488.00000	516,000	20.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		3.00000	3,000	21.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		537.00000	566,000	21.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		6.00000	5,000	20.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		440.00000	468,000	20.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,034.00000	1,063,000	28.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	0,000	28.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,084.00000	1,113,000	28.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,534.00000	1,563,000	33.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1.00000	1,000	24.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		785.00000	814,000	24.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		15.00000	12,000	18.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		299.00000	325,000	18.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		38.00000	31,000	17.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		172.00000	194,000	17.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.15850	10.19110		16.46	19,402,735.00	1,910	19,528.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		534.00000	529,000	15.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		143.00000	171,000	15.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		504.00000	500,000	15.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		163.00000	192,000	15.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		566.00000	560,000	15.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		125.00000	152,000	15.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		421.00000	418,000	16.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		230.00000	260,000	16.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		712.00000	702,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		71.00000	94,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		922.00000	907,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		31.00000	49,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		835.00000	823,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		44.00000	65,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		61.00000	68,000	22.94	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		1,620.00000	1,660,000	22.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		447.00000	444,000	15.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		206.00000	236,000	15.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		71.00000	77,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,480.00000	1,519,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		752.00000	741,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		61.00000	83,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		130.00000	136,000	19.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		939.00000	978,000	19.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		309.00000	310,000	16.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		368.00000	402,000	16.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		67.00000	74,000	22.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,526.00000	1,566,000	22.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		274.00000	276,000	17.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		433.00000	468,000	17.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		396.00000	393,000	16.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		255.00000	285,000	16.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		674.00000	664,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		83.00000	106,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		106.00000	111,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,115.00000	1,153,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		350.00000	348,000	16.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		309.00000	340,000	16.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.26860	10.30430		16.72	27,571,191.00	2,685	10,049.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		567.00000	566,000	16.37	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	10.10	Put		363.00000	397,000	16.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		544.00000	543,000	16.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		390.00000	424,000	16.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		592.00000	590,000	16.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		338.00000	371,000	16.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,313.00000	1,293,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		59.00000	74,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		501.00000	500,000	16.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		447.00000	481,000	16.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		727.00000	722,000	15.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		223.00000	253,000	15.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,359.00000	1,337,000	15.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		55.00000	68,000	15.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		670.00000	666,000	15.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		266.00000	297,000	15.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		376.00000	379,000	17.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		672.00000	710,000	17.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		333.00000	338,000	18.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		779.00000	819,000	18.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		480.00000	481,000	16.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		476.00000	512,000	16.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		254.00000	261,000	19.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,050.00000	1,092,000	19.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		190.00000	199,000	20.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,386.00000	1,430,000	20.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		296.00000	302,000	18.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		892.00000	933,000	18.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		159.00000	169,000	21.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,605.00000	1,650,000	21.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		285.00000	291,000	18.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		931.00000	972,000	18.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		900.00000	890,000	15.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		146.00000	171,000	15.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		219.00000	228,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,215.00000	1,259,000	19.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.37070	10.41320		16.47	0.00	0	100.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		595.00000	586,000	16.59	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		582.00000	615,000	16.59	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		576.00000	567,000	16.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		613.00000	646,000	16.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		615.00000	605,000	16.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		552.00000	584,000	16.47	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			402.27000	405.60200			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			408.05800	411.43900			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			369.61300	372.31800			1,293,645,500.00	350	1,640.00
ALBI	On	02/02/2012	Index Future			374.93200	377.67500			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.37500	7.42700		19.76	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		731.00000	683,000	17.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		4.00000	8,000	17.29	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		682.00000	635,000	16.94	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		5.00000	10,000	16.94	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		780.00000	732,000	17.64	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		3.00000	7,000	17.64	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		26.00000	41,000	17.16	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		453.00000	416,000	17.16	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		169.00000	201,000	19.05	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		196.00000	176,000	19.05	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.57590	7.63450		13.07	80,577,272.40	10,636	14,959.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		985.00000	926,000	25.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	25.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		935.00000	876,000	25.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	25.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		1,035.00000	976,000	26.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	26.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		153.00000	100,000	14.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		19.00000	24,000	14.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		196.00000	141,000	14.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		12.00000	15,000	14.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		635.00000	576,000	22.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		1.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		436.00000	377,000	19.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		2.00000	1,000	19.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		113.00000	65,000	13.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		29.00000	39,000	13.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		485.00000	427,000	20.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	20.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	2,000	18.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		319.00000	376,000	18.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		885.00000	826,000	24.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	0,000	24.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		2.00000	1,000	19.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		368.00000	425,000	19.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		835.00000	776,000	24.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		1.00000	0,000	24.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		535.00000	476,000	21.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	0,000	21.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		517.00000	574,000	21.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		242.00000	185,000	15.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		8.00000	9,000	15.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		1.00000	1,000	20.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		417.00000	475,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.59060	7.64980		13.46	7,590,600.00	1,000	1,701.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,008.00000	950,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		8.00000	9,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		960.00000	903,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		10.00000	12,000	15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,059.00000	998,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		9.00000	7,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		287.00000	250,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		137.00000	159,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		422.00000	377,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		72.00000	86,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.60690	7.66680			76,342,848.40	10,036	11,716.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		541.00000	497,000	13.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		124.00000	140,000	13.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		507.00000	464,000	13.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		140.00000	157,000	13.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		578.00000	530,000	13.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		111.00000	123,000	13.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		442.00000	404,000	13.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		175.00000	197,000	13.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		777.00000	725,000	13.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		60.00000	68,000	13.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		265.00000	242,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		348.00000	385,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		412.00000	376,000	13.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		195.00000	219,000	13.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		735.00000	684,000	13.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		68.00000	77,000	13.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,479.00000	1,419,000	16.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	12,000	16.05	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	18/06/2012	Foreign Exchange Future			7.61930	7.68020		13.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		378.00000	349,000	13.67	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		348.00000	380,000	13.67	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		355.00000	329,000	13.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		375.00000	410,000	13.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		402.00000	369,000	13.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		322.00000	350,000	13.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.65470	8.71150		14.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,740.00000	1,694,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		329.00000	339,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,704.00000	1,658,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		343.00000	353,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,777.00000	1,730,000	13.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		316.00000	325,000	13.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.40030	7.40810		17.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		170.00000	170,000	18.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		12.00000	20,000	18.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		128.00000	130,000	18.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		20.00000	30,000	18.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		215.00000	212,000	19.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		7.00000	12,000	19.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	2,000	21.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		393.00000	402,000	21.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		2.00000	3,000	20.15	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	7.75	Put		344.00000	353,000	20.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	1,000	22.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		443.00000	451,000	22.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		14.00000	20,000	18.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		156.00000	170,000	18.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		808.00000	800,000	26.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	26.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		508.00000	501,000	22.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		0.00000	1,000	22.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	1,000	23.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		542.00000	551,000	23.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.47950	7.48750		12.65	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		320.00000	326,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		83.00000	97,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		288.00000	294,000	12.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		101.00000	115,000	12.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		354.00000	360,000	12.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		67.00000	81,000	12.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		130.00000	138,000	13.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		293.00000	309,000	13.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		697.00000	696,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		10.00000	17,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		145.00000	153,000	13.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		258.00000	274,000	13.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		650.00000	650,000	12.88	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	6.85	Put		13.00000	21,000	12.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		230.00000	235,000	12.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		143.00000	156,000	12.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		604.00000	605,000	12.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		17.00000	26,000	12.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		204.00000	209,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		167.00000	180,000	12.65	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.55210	7.56090			0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		0.00000	2,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		0.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		0.00000	48,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		0.00000	52,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	0,000		0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00010	0.00000			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.45090	0.48100			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.34150	8.35600		18.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		706.00000	692,000	21.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	1,000	21.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		656.00000	642,000	21.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		0.00000	1,000	21.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		756.00000	742,000	21.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	1,000	21.36	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	8.40	Call		65.00000	55,000	18.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		109.00000	114,000	18.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		1.00000	1,000	27.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		695.00000	710,000	27.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		2.00000	1,000	26.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		646.00000	660,000	26.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		557.00000	542,000	21.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		1.00000	1,000	21.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		2.00000	2,000	25.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		596.00000	611,000	25.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		5.00000	4,000	23.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		449.00000	463,000	23.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		4.00000	3,000	24.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		498.00000	512,000	24.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		1.00000	1,000	28.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		745.00000	760,000	28.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		0.00000	0,000	29.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		894.00000	909,000	29.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		507.00000	493,000	21.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		1.00000	2,000	21.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.46900	8.48810		18.65	0.00	0	272.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		407.00000	403,000	18.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		219.00000	234,000	18.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		383.00000	379,000	18.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		245.00000	260,000	18.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		433.00000	429,000	17.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		195.00000	210,000	17.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		316.00000	314,000	18.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		328.00000	345,000	18.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		490.00000	485,000	17.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		152.00000	166,000	17.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		663.00000	653,000	16.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		75.00000	84,000	16.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		297.00000	295,000	19.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		359.00000	376,000	19.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		194.00000	192,000	20.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		606.00000	623,000	20.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		108.00000	107,000	22.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,020.00000	1,038,000	22.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		144.00000	143,000	21.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		806.00000	824,000	21.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		337.00000	334,000	18.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		299.00000	315,000	18.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		589.00000	580,000	16.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		101.00000	111,000	16.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		783.00000	771,000	16.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		45.00000	52,000	16.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		219.00000	217,000	20.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		531.00000	548,000	20.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		869.00000	855,000	16.20	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	7.65	Put		31.00000	36,000	16.20	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		247.00000	245,000	19.76	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		459.00000	476,000	19.76	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		183.00000	181,000	20.87	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		645.00000	662,000	20.87	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		279.00000	277,000	19.32	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		391.00000	408,000	19.32	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		102.00000	101,000	22.94	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,064.00000	1,082,000	22.94	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		136.00000	135,000	21.97	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		848.00000	866,000	21.97	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			8.58730	8.60880			0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	0,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		0.00000	13,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	0,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		0.00000	63,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		0.00000	37,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		0.00000	0,000		0.00	0	0.00	
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	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			370.23300	372.94000			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		159,400.00000	132,330,000		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		159,300.00000	132,230,000		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		159,500.00000	132,430,000		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			375.56000	378.30700			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		93,070.00000	65,600,000		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		92,970.00000	65,500,000		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		93,170.00000	65,700,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			163.08300	163.71200			1,630,830.00	1	84.00
IGOV	On	02/02/2012	Index Future			165.43000	166.06800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.23700	449.18400			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn		21/09/2011	Jibar Tradeable Future			5.54000	5.54000			0.00	0	16,389.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.45000	5.46000			0.00	0	1,000.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.41000	5.42000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.38000	5.38000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.36000	5.36000			0.00	0	0.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.31000	5.31000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.30000	5.30000			0.00	0	1,340.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.34000	5.33000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.58000	5.49000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.76000	5.66000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.01000	5.89000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.26000	6.12000			0.00	0	1,250.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.25	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			365.86200	368.54700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			371.12700	373.85000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.86800	6.69000		4.00	868,657.23	7	16,687.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,770.00000	5,096,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	3,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,949.00000	5,274,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	2,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,591.00000	4,917,000	4.33	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	8.20	Put		2.00000	4,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,052.00000	1,502,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		517.00000	291,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		316.00000	533,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,491.00000	1,031,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,779.00000	1,274,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		229.00000	400,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,264.00000	2,631,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		40.00000	83,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.96000	6.76700		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,046.00000	5,399,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		73.00000	111,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,204.00000	5,554,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		65.00000	99,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,887.00000	5,243,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		81.00000	122,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		998.00000	736,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,773.00000	2,196,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,153.00000	3,711,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		384.00000	258,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,928.00000	1,525,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		926.00000	1,208,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.03800	6.82800		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,879.00000	4,288,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		286.00000	388,000	4.37	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	03/05/2012	Bond Future	8.30	Call		5,017.00000	4,420,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		267.00000	362,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,741.00000	4,156,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		306.00000	413,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.09400	6.86300		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,146.00000	3,622,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		723.00000	905,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,261.00000	3,731,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		690.00000	866,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,032.00000	3,515,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		757.00000	946,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.28300	8.19200		12.00	163,846,374.83	1,333	22,457.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,779.00000	6,971,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		236.00000	313,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		8,186.00000	7,367,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		199.00000	266,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		7,376.00000	6,580,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		279.00000	369,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		527.00000	678,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		5,812.00000	5,077,000	12.32	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	8.10	Put		2,734.00000	3,232,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,829.00000	1,441,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,565.00000	1,911,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		3,097.00000	2,557,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,366.00000	3,718,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		936.00000	1,173,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,595.00000	7,767,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		167.00000	224,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		4,746.00000	5,415,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		820.00000	604,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		1,430.00000	1,103,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		3,330.00000	3,889,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		2,290.00000	1,841,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,212.00000	2,648,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.35800	8.26400		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,223.00000	7,535,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,446.00000	1,656,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,559.00000	7,859,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,342.00000	1,540,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,893.00000	7,218,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,558.00000	1,781,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,013.00000	7,628,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,924.00000	1,641,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,176.00000	17,017,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		261.00000	204,000	12.73	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.42900	8.33200		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,770.00000	8,134,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,702.00000	2,976,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		9,069.00000	8,423,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,565.00000	2,829,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,473.00000	7,849,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,844.00000	3,130,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.49200	8.39100		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,725.00000	7,158,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,462.00000	4,826,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,990.00000	7,412,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,283.00000	4,636,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,466.00000	6,910,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,649.00000	5,025,000	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			214.37239	214.37329			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,373.00000	2,372,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,323.00000	2,322,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00

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	211.95	Call		2,423.00000	2,422,000		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			245.32989	246.46672			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,967.00000	6,830,000		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		7,917.00000	6,780,000		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		8,017.00000	6,880,000		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			6.55700	6.36300		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,624.00000	4,063,000	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		4,761.00000	4,200,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,487.00000	3,925,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.62900	6.41500		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,786.00000	4,221,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		6.00000	13,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,911.00000	4,345,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		5.00000	10,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,660.00000	4,096,000	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	8.20	Put		7.00000	14,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.68600	6.45000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,282.00000	2,780,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		146.00000	222,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,387.00000	2,880,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		133.00000	204,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,177.00000	2,681,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		159.00000	242,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.71700	6.45200		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,613.00000	2,154,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		302.00000	433,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,702.00000	2,237,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		282.00000	408,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,524.00000	2,073,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		322.00000	461,000	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			184.79246	185.97214			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,472.00000	184,292,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		185,422.00000	184,242,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		185,522.00000	184,342,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			184.78803	185.98514			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		8,985.00000	7,788,000		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		8,935.00000	7,738,000		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		9,035.00000	7,838,000		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			7.65100	7.47100		6.50	7,591,372.93	73	2,154.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,812.00000	3,995,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		37.00000	76,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,030.00000	4,207,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		30.00000	63,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,595.00000	3,785,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		46.00000	91,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.75500	7.56500		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,599.00000	4,861,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		338.00000	467,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,786.00000	5,039,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		311.00000	430,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,413.00000	4,684,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		368.00000	505,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.85100	7.65000		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,454.00000	4,774,000	7.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		755.00000	954,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,619.00000	4,930,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		713.00000	903,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,291.00000	4,620,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		800.00000	1,008,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.93400	7.72100		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,749.00000	4,153,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,531.00000	1,828,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,889.00000	4,284,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,469.00000	1,757,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,610.00000	4,023,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,595.00000	1,901,000	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			7.86300	7.69500		7.50	42,135,577.26	406	3,184.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,602.00000	4,728,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		40.00000	78,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,849.00000	4,968,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		33.00000	64,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,357.00000	4,490,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		50.00000	95,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.96000	7.78300		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,500.00000	5,691,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		318.00000	439,000	8.55	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	9.05	Call		6,717.00000	5,899,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		291.00000	403,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,286.00000	5,485,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		349.00000	477,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.05100	7.86600		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,456.00000	4,766,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,064.00000	1,313,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,644.00000	4,944,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,011.00000	1,250,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,276.00000	4,596,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,126.00000	1,385,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.13300	7.93800		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,761.00000	4,157,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,033.00000	2,386,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,916.00000	4,302,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,950.00000	2,293,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,607.00000	4,014,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,118.00000	2,482,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.40100	6.19800		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,120.00000	2,705,000	2.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,218.00000	2,803,000	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		3,021.00000	2,607,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	1,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.47900	6.24700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,148.00000	2,737,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		13.00000	24,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,233.00000	2,821,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		10.00000	20,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,062.00000	2,653,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		14.00000	28,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.54600	6.27700		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,112.00000	1,765,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		180.00000	263,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,177.00000	1,825,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		168.00000	245,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,047.00000	1,705,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		193.00000	281,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.57200	6.25300		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,676.00000	1,365,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		321.00000	446,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,727.00000	1,410,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		305.00000	424,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,626.00000	1,319,000	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	7.20	Put		339.00000	468,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.03500	7.89800		8.75	2,147,768.92	22	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,895.00000	4,169,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		108.00000	172,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,149.00000	4,413,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		90.00000	145,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,644.00000	3,928,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		129.00000	204,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,297.00000	1,713,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,309.00000	934,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,156.00000	1,643,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		708.00000	986,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,982.00000	2,376,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		404.00000	589,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,780.00000	4,473,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		230.00000	133,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,780.00000	2,277,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		916.00000	623,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,159.00000	1,546,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,460.00000	1,056,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,206.00000	2,580,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		348.00000	513,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.12800	7.98400		9.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Call		6,065.00000	5,398,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		542.00000	684,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,283.00000	5,608,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		499.00000	632,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,848.00000	5,191,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		588.00000	739,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.21700	8.06700		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,206.00000	4,644,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,550.00000	1,807,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,389.00000	4,817,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,473.00000	1,719,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,021.00000	4,468,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,627.00000	1,892,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.29700	8.14100		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,293.00000	4,757,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,115.00000	2,406,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,461.00000	4,916,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,028.00000	2,310,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,126.00000	4,599,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,204.00000	2,504,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:On	15/01/2020	Price Contribution			100.00000	100.00000				0.00	0	0.00
R207/R:On	15/01/2020	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future			8.07200	7.94500		9.75	28,464,601.05	309	6,824.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,964.00000	4,252,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		137.00000	208,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,231.00000	4,509,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		114.00000	176,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,700.00000	3,999,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		163.00000	246,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,362.00000	1,768,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,393.00000	1,015,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		740.00000	1,010,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,305.00000	1,791,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,192.00000	2,586,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		423.00000	601,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,771.00000	5,033,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		80.00000	126,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.15600	8.02400		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,314.00000	5,664,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		634.00000	779,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,545.00000	5,887,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		586.00000	723,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,084.00000	5,444,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		684.00000	839,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.23500	8.09800		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,385.00000	5,783,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,239.00000	1,443,000	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
R208	On	03/05/2012	Bond Future	9.05	Call		6,594.00000	5,984,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,173.00000	1,370,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,178.00000	5,585,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,307.00000	1,520,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.30500	8.16300		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,612.00000	5,083,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,297.00000	2,584,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,795.00000	5,257,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,205.00000	2,483,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,431.00000	4,911,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,392.00000	2,688,000	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			8.47900	8.39400		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,753.00000	3,227,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		824.00000	1,013,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,045.00000	3,500,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		718.00000	889,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,470.00000	2,963,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		941.00000	1,150,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.54000	8.45200		17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Call		6,035.00000	5,511,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,649.00000	1,857,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,302.00000	5,767,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,535.00000	1,733,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,772.00000	5,260,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,769.00000	1,989,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.59700	8.50700		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,556.00000	6,062,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,635.00000	2,881,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,801.00000	6,298,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,500.00000	2,738,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,316.00000	5,831,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,778.00000	3,034,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.64700	8.55400		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,319.00000	7,796,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,926.00000	3,161,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,561.00000	8,030,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,804.00000	3,031,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		8,079.00000	7,564,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,053.00000	3,296,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

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
R210	On	03/11/2011	Bond Future			136.71634	137.81977			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,820.00000	5,716,000		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		6,770.00000	5,666,000		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		6,870.00000	5,766,000		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			113.25074	113.24809			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,998.00000	112,001,000		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		111,948.00000	111,951,000		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		112,048.00000	112,051,000		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			113.54256	113.54011			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,040.00000	3,043,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,990.00000	2,993,000		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		3,090.00000	3,093,000		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	110.45	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			111.72810	111.72286			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		109,223.00000	109,228,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		109,173.00000	109,178,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		109,273.00000	109,278,000		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			111.86738	111.86231			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,362.00000	3,367,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,312.00000	3,317,000		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		3,412.00000	3,417,000		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			8.55500	8.49000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		2,147.00000	1,603,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		2,551.00000	2,006,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		1,741.00000	1,196,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future			8.62800	8.56100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,528.00000	2,975,000		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		3,916.00000	3,363,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,137.00000	2,584,000		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			8.69200	8.62200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,918.00000	4,348,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,291.00000	4,721,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,543.00000	3,972,000		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			8.74800	8.67700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,452.00000	3,881,000		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		4,824.00000	4,252,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,078.00000	3,506,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				14,731.91000	14,815.70000			0.00	0	0.00
RAIN	On 19/12/2011	Foreign Exchange Future				14,916.65000	14,025.00000			0.00	0	0.00
RZ02	On 03/11/2011	Bond Future				0.00500	0.00500			0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Call			27,590.00000	27,590,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Call			28,834.00000	28,834,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Call			26,333.00000	26,333,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future				0.77000	0.77600			0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.00	Call			1,226.00000	1,226,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.05	Call			1,491.00000	1,491,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	0.95	Call			961.00000	961,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future				1.91900	1.92300			0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.00	Call			778.00000	778,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.00	Put			0.00000	0,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.05	Call			1,255.00000	1,255,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.05	Put			0.00000	0,000		0.00	0	0.00

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	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	n	19/09/2011	Foreign Exchange Future			1.14710	1.15680		18.64	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Call		572.00000	476,000	19.40	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Put		4.00000	5,000	19.40	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Call		152.00000	96,000	18.64	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Put		84.00000	125,000	18.64	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Call		1,068.00000	971,000	25.84	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	25.84	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future			1.16200	1.17160		18.30	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Call		850.00000	788,000	17.40	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Put		134.00000	168,000	17.40	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Call		543.00000	498,000	18.30	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Put		327.00000	378,000	18.30	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Call		1,255.00000	1,180,000	17.07	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Put		39.00000	60,000	17.07	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future			1.17660	1.18670			0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Put		0.00000	234,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Put		0.00000	734,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Call		0.00000	266,000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 19/03/2012 Foreign Exchange Future	1.15	Put		0.00000	0,000		0.00	0	0.00
Total for Derivatives :							2,857,887,151.22	176,899	1 139 792.00

i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 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
AA382L On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000		1,403,000,000,000.00		14,030,000	7,097,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,360,000,000,000.00	13,600,000	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	34,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		28,400,000,000.00		284,000	284,000.00
ABL11B	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	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		18,000,000,000.00		180,000	928,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2012			100.00000	100.00000				0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000				0.00	0	1,000,000.00
ABLI03	On	15/03/2015			100.00000	100.00000				0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000				0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000				0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000				0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000				0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000				0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000				0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000				0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000				0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000				0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000				0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000				0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			61,400,000,000.00	614,000	14,797,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			105,400,000,000.00	1,054,000	7,676,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			11,200,000,000.00	112,000	112,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		10,000,000,000.00		100,000	3,122,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		403,100,000,000.00		4,031,000	14,694,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000		3,030,000,000,000.00		30,300,000	21,100,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	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
BCP50	On	21/10/2011			100.00000	100.00000		4,000,000,000,000.00		40,000,000	32,000,000.00
BCP51	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		12,000,000,000,000.00		120,000,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			21,200,000,000,000.00	212,000,000	60,000,000.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	75,000,000.00
BEER0	On	19/07/2012			100.00000	100.00000			4,159,000,000,000.00	41,590,000	41,590,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			12,200,000,000.00	122,000	4,874,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A2	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A3	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A3	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			11,900,000,000.00	119,000	4,672,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			28,200,000,000.00	282,000	8,682,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN159	On	14/02/2015			100.00000	100.00000				0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000				0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000				0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000				0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000				0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000				0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	30,000,000.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	250,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		205,100,000,000.00	2,051,000,000.00	2,051,000	10,837,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		3,800,000,000,000.00		38,000,000	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		28,324,500,000,000.00		283,245,000	169,649,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		47,048,400,000,000.00		470,484,000	535,781,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		2,478,150,000,000.00		24,781,500	12,153,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ127L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		51,313,500,000,000.00		513,135,000	157,135,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		4,633,031,830,500.00		500,868,306	171,159,306.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		11,159,740,000,000.00		1,115,974,000	478,574,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		3,004,650,300,000.00		382,758,000	151,220,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,667,615,000,000.00		355,682,000	175,948,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			1,900,000,000.00	19,000	4,023,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500				0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000.00	200,000,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			10,600,000,000.00	106,000	3,892,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			109,700,000,000.00	1,097,000	943,000.00
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			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX _{On} 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09 _{On} 29/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10 _{On} 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 _{On} 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84 _{On} 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 _{On} 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000		2,000,000,000,000.00		20,000,000	20,000,000.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			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
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	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
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		5,327,300,000,000.00		53,273,000	29,638,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		19,600,000,000,000.00		196,000,000	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		11,429,400,000,000.00		114,294,000	58,317,000.00
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
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000		1,780,000,000,000.00		17,800,000	8,900,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			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
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	12,500,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000		2,400,000,000,000.00		24,000,000	24,000,000.00
IND143	On	25/10/2011			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000		8,200,000,000,000.00		82,000,000	22,000,000.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000		67,700,000,000,000.00		677,000,000	652,000,000.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000		2,300,000,000,000.00		23,000,000	23,000,000.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000		120,000,000,000,000.00	1,200,000,000	1,200,000,000.00	1,200,000,000.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	373,000.00
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			17,817,100,000,000.00	178,171,000	48,827,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			1,180,111,080,000.00	12,000,000	6,000,000.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	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
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00		9,400,000	4,700,000.00
LUX45	On	23/09/2011	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
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		27,960,000,000,000.00	279,600,000	74,800,000.00	
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000		25,300,000,000.00	253,000	5,647,000.00	
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	13,100,000.00
MTN04	On	13/07/2017			100.00000	100.00000		8,200,000,000.00	82,000	5,620,000.00	
MTN05	On	28/10/2013			100.00000	100.00000		940,000,000,000.00	9,400,000	4,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	30,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		131,400,000,000.00		1,314,000	6,674,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		19,100,000,000.00		191,000	6,608,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		62,000,000,000.00		620,000	12,728,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	1,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			15,900,000,000.00	159,000	5,808,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			1,350,000,000,000.00	13,500,000	4,500,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1AOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1DOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1DOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1DOn 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	7,650,000.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	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		2,416,900,000,000.00		24,169,000	12,172,000.00
NRA02	On	31/05/2023			100.00000	100.00000		17,225,000,000,000.00		172,250,000	78,750,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,298,626,400,000.00		12,986,264	6,586,264.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		16,225,400,000,000.00		162,254,000	35,414,000.00
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
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	2,500,000.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.82000	6.65000			117,369,050,560,000.00	61,197,808,000	16,991,302,065.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.24000	8.15000			119,595,659,112,000.00	14,514,036,300	9,862,096,800.00
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			0.35000	0.35000			2,054,220,000,000.00	5,869,200,000	2,830,000,000.00
R197	On	07/12/2023	Spot Bond			2.30000	2.25000			1,892,210,000,000.00	822,700,000	292,400,000.00
R201	On	21/12/2014	Spot Bond			6.52000	6.33500			35,835,197,920,000.00	5,496,196,000	2,895,976,000.00
R202	On	07/12/2033	Spot Bond			2.32000	2.28000			2,597,536,960,000.00	1,119,628,000	1,249,307,622.00
R203	On	15/09/2017	Spot Bond			7.59500	7.42000			238,660,014,902,960.00	31,423,306,768	9,190,779,000.00
R204	On	21/12/2018	Spot Bond			7.81000	7.64500			97,098,601,688,880.00	12,432,599,448	5,793,120,781.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	4,115,000,000.00
R206	On	15/01/2014	Spot Bond			6.36500	6.17500			91,682,293,815,000.00	14,404,131,000	6,031,495,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.98500	7.85000			204,225,123,366,000.00	25,576,095,600	6,802,918,800.00
R208	On	31/03/2021	Spot Bond			8.02500	7.90000			154,528,680,157,500.00	19,255,910,300	7,662,023,704.00
R209	On	31/03/2036	Spot Bond			8.44500	8.36000			267,172,615,865,910.00	31,636,781,038	8,067,284,000.00
R210	On	31/03/2028	Spot Bond			2.33000	2.27000			3,490,573,000,000.00	1,498,100,000	760,500,000.00
R211	On	31/01/2017	Spot Bond			1.37000	1.37000			3,222,240,000,000.00	2,352,000,000	1,135,495,000.00
R212	On	31/01/2022	Spot Bond			2.25000	2.25000			3,238,650,000,000.00	1,439,400,000	664,200,000.00
R213	On	28/02/2031	Spot Bond			8.51500	8.45000			44,840,211,390,000.00	5,266,026,000	2,468,152,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			32,478,907,500,000.00	4,996,755,000	2,715,246,322.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			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
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000,000.00	20,000,000	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		1,500,000,000,000.00	15,000,000,000.00	15,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		9,100,000,000,000.00	91,000,000,000.00	91,000	17,948,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		14,200,000,000,000.00	142,000,000,000.00	142,000	4,246,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		5,900,000,000,000.00	59,000,000,000.00	59,000	4,262,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		13,500,000,000.00	135,000,000.00	135,000,000	80,000,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	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		9,000,000,000.00	90,000,000.00	90,000	90,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		99,100,000,000.00	991,000,000.00	991,000	2,181,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			3,714,000,000,000.00	37,140,000	40,000,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	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
SYN838	On	22/09/2011			100.00000	100.00000			6,000,000,000,000.00	60,000,000	30,000,000.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			2,400,000,000,000.00	24,000,000	6,000,000.00
SYN851	On	11/11/2011			100.00000	100.00000			2,000,000,000,000.00	20,000,000	5,000,000.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000		1,100,000,000,000.00		11,000,000	5,500,000.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2012	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
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	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
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		205,508,200,000,000.00		2,055,082,000	275,807,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		78,498,239,500,000.00		784,982,395	266,755,395.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			26,200,000,000,000.00	262,000,000	162,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			37,800,000,000,000.00	378,000,000	98,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,686,400,000,000.00	46,864,000	23,539,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	35,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012			100.00000	100.00000			8,400,000,000,000.00	84,000,000	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			10,498,900,000,000.00	104,989,000	50,910,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			78,600,000,000,000.00	786,000,000	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			6,600,000,000,000.00	66,000,000	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			11,600,000,000,000.00	116,000,000	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA018	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
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,817,298,250,348,750.00	252,414,668,919	96 423 697 739.00

Grand Total: **2,817,301,108,235,900.00** **i2,414,845,818** **96 424 837 531.00**