

Daily MTM Report

Daily summary for: 14/09/2011

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			7.40200	7.33820		18.84	255,243,166.00	34,483	162,308.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	27.43	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		712.00000	648,000	27.43	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		0.00000	0,000	27.80	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		762.00000	698,000	27.80	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	27.06	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		663.00000	599,000	27.06	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		465.00000	402,000	25.60	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		3.00000	4,000	25.60	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		47.00000	66,000	18.84	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		109.00000	64,000	18.84	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		538.00000	602,000	23.45	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		0.00000	0,000	23.45	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		439.00000	502,000	22.13	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		1.00000	0,000	22.13	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		146.00000	95,000	19.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		34.00000	47,000	19.75	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		274.00000	214,000	22.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		12.00000	16,000	22.49	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		638.00000	702,000	24.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	24.78	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		738.00000	802,000	26.07	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		7.00000	3,000	19.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		245.00000	305,000	19.95	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,462.00000	2,398,000	47.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	47.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		53.00000	27,000	19.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		91.00000	129,000	19.21	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		22.00000	9,000	19.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		160.00000	211,000	19.58	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	26.69	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		788.00000	852,000	26.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		588.00000	652,000	24.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	24.12	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		1.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		489.00000	552,000	22.79	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		186.00000	131,000	20.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		24.00000	33,000	20.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		389.00000	452,000	21.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		1.00000	0,000	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		9.00000	11,000	23.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		321.00000	259,000	23.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		201.00000	257,000	19.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		13.00000	5,000	19.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		340.00000	403,000	20.80	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		2.00000	1,000	20.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		938.00000	1,002,000	28.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		4.00000	6,000	25.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		416.00000	354,000	25.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,588.00000	1,652,000	31.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		123.00000	168,000	19.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		35.00000	16,000	19.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		17.00000	23,000	21.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		229.00000	171,000	21.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,538.00000	1,602,000	32.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		812.00000	748,000	28.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,488.00000	1,552,000	33.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		6.00000	8,000	24.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		368.00000	306,000	24.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		1,038.00000	1,102,000	29.79	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	29.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,638.00000	1,702,000	31.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		292.00000	353,000	20.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		4.00000	1,000	20.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		688.00000	752,000	25.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	25.45	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		65.00000	95,000	19.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		77.00000	43,000	19.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		563.00000	499,000	26.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		912.00000	848,000	29.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,388.00000	1,452,000	34.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		1,088.00000	1,152,000	30.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		862.00000	798,000	29.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		2.00000	2,000	25.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		514.00000	450,000	25.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		962.00000	898,000	30.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,338.00000	1,402,000	33.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	33.51	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		1,238.00000	1,302,000	32.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		613.00000	549,000	26.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,288.00000	1,352,000	32.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,012.00000	948,000	31.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.49580	7.43020		19.46	252,173,703.60	33,642	120,093.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		322.00000	361,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		242.00000	215,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		300.00000	338,000	18.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		270.00000	242,000	18.88	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		345.00000	386,000	18.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		215.00000	190,000	18.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		42.00000	28,000	16.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		722.00000	774,000	16.12	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		707.00000	661,000	22.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		137.00000	157,000	22.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		94.00000	77,000	16.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		524.00000	573,000	16.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		190.00000	166,000	18.01	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		370.00000	412,000	18.01	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,287.00000	1,349,000	17.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		7.00000	3,000	17.86	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		331.00000	300,000	19.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		261.00000	296,000	19.46	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		997.00000	1,056,000	16.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		17.00000	10,000	16.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,044.00000	1,105,000	17.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		14.00000	9,000	17.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,189.00000	1,251,000	17.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		9.00000	5,000	17.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		129.00000	148,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		749.00000	702,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,483.00000	1,547,000	18.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		3.00000	1,000	18.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		280.00000	316,000	19.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		300.00000	270,000	19.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		765.00000	820,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		35.00000	24,000	16.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		680.00000	732,000	16.28	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		50.00000	36,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		155.00000	178,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		625.00000	582,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		200.00000	228,000	20.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		470.00000	432,000	20.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		639.00000	690,000	16.44	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		59.00000	44,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,141.00000	1,202,000	17.42	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		11.00000	6,000	17.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,092.00000	1,153,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		12.00000	7,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,434.00000	1,498,000	18.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		4.00000	2,000	18.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		175.00000	201,000	21.18	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		545.00000	505,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		228.00000	260,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		398.00000	364,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		856.00000	913,000	16.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		26.00000	17,000	16.55	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,583.00000	1,647,000	19.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		3.00000	1,000	19.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		165.00000	189,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		585.00000	543,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		167.00000	144,000	17.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		397.00000	440,000	17.71	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		902.00000	961,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		22.00000	15,000	16.70	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		92.00000	105,000	24.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,012.00000	959,000	24.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		109.00000	125,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		879.00000	829,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,336.00000	1,399,000	18.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		6.00000	3,000	18.01	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		425.00000	469,000	17.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		145.00000	123,000	17.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		600.00000	650,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		70.00000	54,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		455.00000	502,000	17.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		125.00000	106,000	17.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		810.00000	866,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		30.00000	20,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,238.00000	1,300,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		8.00000	4,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		97.00000	111,000	24.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		967.00000	915,000	24.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		949.00000	1,008,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		19.00000	12,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		561.00000	611,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		81.00000	65,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		213.00000	244,000	20.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		433.00000	398,000	20.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		87.00000	100,000	24.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,057.00000	1,004,000	24.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		103.00000	118,000	23.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		923.00000	872,000	23.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		187.00000	214,000	20.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		507.00000	468,000	20.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		489.00000	537,000	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	19/12/2011	Foreign Exchange Future	7.05	Put		109.00000	91,000	17.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		122.00000	140,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		792.00000	744,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,385.00000	1,448,000	18.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		5.00000	2,000	18.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		146.00000	167,000	22.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		666.00000	621,000	22.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		244.00000	277,000	19.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		364.00000	331,000	19.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		115.00000	132,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		835.00000	786,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.57710	7.51100		19.29	13,752,436.50	1,815	27,023.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		644.00000	692,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		169.00000	151,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		612.00000	659,000	17.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		187.00000	168,000	17.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		678.00000	726,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		153.00000	135,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		668.00000	717,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		157.00000	140,000	17.13	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		572.00000	619,000	17.44	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		211.00000	192,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		520.00000	564,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		259.00000	237,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		811.00000	862,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		100.00000	85,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		546.00000	591,000	17.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		235.00000	214,000	17.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		850.00000	904,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		89.00000	77,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		391.00000	430,000	19.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		430.00000	403,000	19.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		271.00000	302,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		710.00000	675,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		451.00000	492,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		340.00000	315,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		203.00000	227,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		992.00000	950,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		892.00000	946,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		81.00000	69,000	16.89	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		195.00000	218,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,034.00000	991,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		774.00000	824,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		113.00000	97,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		260.00000	289,000	21.20	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		749.00000	712,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		603.00000	650,000	17.33	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		192.00000	173,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		934.00000	989,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		73.00000	62,000	16.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		430.00000	470,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		369.00000	343,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		220.00000	246,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		909.00000	869,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		297.00000	329,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		636.00000	602,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		635.00000	683,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		174.00000	156,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		977.00000	1,033,000	17.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		66.00000	56,000	17.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		310.00000	344,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		599.00000	567,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		249.00000	278,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		788.00000	751,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		284.00000	315,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		673.00000	638,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		229.00000	256,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		868.00000	829,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		473.00000	515,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		312.00000	288,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		496.00000	539,000	18.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		285.00000	262,000	18.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		738.00000	787,000	16.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		127.00000	110,000	16.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		340.00000	376,000	19.93	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		529.00000	499,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		239.00000	266,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		828.00000	789,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		410.00000	450,000	19.06	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		399.00000	373,000	19.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,155.00000	1,212,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		44.00000	35,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,387.00000	1,446,000	17.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		26.00000	19,000	17.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		373.00000	411,000	19.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		462.00000	434,000	19.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		211.00000	236,000	22.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		950.00000	909,000	22.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,340.00000	1,399,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		29.00000	22,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		702.00000	751,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		141.00000	124,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		325.00000	359,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		564.00000	532,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		187.00000	210,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,076.00000	1,033,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,110.00000	1,167,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		49.00000	40,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		356.00000	393,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		495.00000	466,000	19.72	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		1,021.00000	1,077,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		60.00000	50,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,065.00000	1,122,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		54.00000	45,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,201.00000	1,258,000	17.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		40.00000	31,000	17.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,434.00000	1,494,000	17.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		23.00000	17,000	17.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		180.00000	202,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,119.00000	1,075,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		173.00000	194,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,162.00000	1,117,000	23.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.65300	7.58490		19.13	0.00	0	6,243.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		634.00000	683,000	17.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		299.00000	280,000	17.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		610.00000	658,000	17.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		325.00000	305,000	17.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		660.00000	711,000	17.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		275.00000	258,000	17.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.73200	7.66070		19.47	0.00	0	499.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		781.00000	834,000	17.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		320.00000	302,000	17.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		754.00000	807,000	17.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		343.00000	325,000	17.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		809.00000	862,000	17.46	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		298.00000	280,000	17.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		369.00000	349,000	17.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		730.00000	781,000	17.87	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.81000	7.73940		19.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		674.00000	723,000	19.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		635.00000	613,000	19.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		657.00000	704,000	19.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		668.00000	644,000	19.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		692.00000	741,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		603.00000	581,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		834.00000	808,000	20.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		573.00000	618,000	20.14	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.59430	8.52850		21.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,259.00000	1,323,000	20.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,231.00000	1,229,000	20.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,242.00000	1,305,000	20.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,264.00000	1,261,000	20.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,277.00000	1,341,000	20.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,199.00000	1,197,000	20.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		919.00000	913,000	20.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,447.00000	1,507,000	20.01	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.72500	9.65920		22.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,888.00000	1,961,000	21.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,429.00000	1,436,000	21.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,870.00000	1,942,000	21.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,461.00000	1,467,000	21.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,907.00000	1,980,000	21.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,398.00000	1,405,000	21.79	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.40200	7.33820		18.84	37,010.00	5	254.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			24,532.00000	30,451,000	19.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			712.00000	251,000	19.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			20,100.00000	25,696,000	19.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			1,280.00000	496,000	19.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			29,192.00000	35,320,000	20.13	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			372.00000	120,000	20.13	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			2,170.00000	924,000	19.58	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			15,990.00000	21,124,000	19.58	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.49580	7.43020		19.46	367,294.20	49	481.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			52,432.00000	57,298,000	16.93	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			9,412.00000	7,718,000	16.93	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			48,879.00000	53,692,000	17.10	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			10,859.00000	9,112,000	17.10	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			56,124.00000	61,053,000	16.77	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			8,104.00000	6,473,000	16.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.57710	7.51100			0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			0.00000	2,710,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			3,900.00000	0,000		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			8,900.00000	2,290,000		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		1,100.00000	7,710,000			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			11.65270	11.58890			15.88	20,671,889.80	1,774	18,699.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		152.00000	190,000		17.48	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		63.00000	37,000		17.48	0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		120.00000	152,000		16.95	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		81.00000	49,000		16.95	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		188.00000	230,000		18.01	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		49.00000	27,000		18.01	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		72.00000	88,000		15.88	0.00	0	5,490.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Put		133.00000	85,000		15.88	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Call		8.00000	8,000		21.14	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Put		519.00000	455,000		21.14	0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Put		3.00000	1,000		22.36	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Call		592.00000	654,000		22.36	0.00	0	3,455.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Call		1,089.00000	1,153,000		23.29	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000		23.29	0.00	0	5,490.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Call		641.00000	704,000		22.45	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Put		2.00000	1,000		22.45	0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Put		12.00000	6,000		20.67	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Call		401.00000	459,000		20.67	0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Call		740.00000	803,000		22.64	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Put		1.00000	0,000		22.64	0.00	0	630.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.10	Put		6.00000	3,000		21.73	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	11.10	Call		495.00000	556,000	21.73	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		448.00000	507,000	21.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		9.00000	4,000	21.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		21.00000	24,000	18.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		332.00000	271,000	18.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		44.00000	52,000	17.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		205.00000	149,000	17.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		34.00000	40,000	17.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		245.00000	187,000	17.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		355.00000	411,000	20.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		16.00000	8,000	20.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		839.00000	903,000	22.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		57.00000	68,000	16.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		168.00000	115,000	16.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		27.00000	31,000	18.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		288.00000	228,000	18.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		939.00000	1,003,000	23.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		0.00000	0,000	23.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.79060	11.72490		16.80	20,397,738.00	1,730	22,358.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		424.00000	468,000	16.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		349.00000	327,000	16.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		402.00000	445,000	16.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		377.00000	354,000	16.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		448.00000	493,000	16.31	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		323.00000	302,000	16.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		242.00000	270,000	18.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		717.00000	679,000	18.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		612.00000	664,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		187.00000	173,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		328.00000	363,000	17.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		503.00000	472,000	17.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		382.00000	422,000	16.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		407.00000	381,000	16.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,251.00000	1,315,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		26.00000	24,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,068.00000	1,129,000	14.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		43.00000	38,000	14.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.91020	11.84490		17.36	178,653.00	15	5,438.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		756.00000	806,000	16.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		361.00000	346,000	16.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		730.00000	780,000	16.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		385.00000	370,000	16.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		783.00000	834,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		338.00000	324,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		706.00000	754,000	16.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		411.00000	394,000	16.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		554.00000	595,000	17.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		609.00000	585,000	17.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,035.00000	1,094,000	15.81	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		190.00000	184,000	15.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		593.00000	637,000	17.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		548.00000	527,000	17.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		423.00000	456,000	18.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		878.00000	846,000	18.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		810.00000	862,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		315.00000	302,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,108.00000	1,168,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		163.00000	158,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		636.00000	681,000	16.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		491.00000	471,000	16.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		966.00000	1,024,000	15.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		221.00000	214,000	15.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.01990	11.95250		16.83	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		740.00000	774,000	16.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		638.00000	604,000	16.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		720.00000	753,000	16.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		668.00000	633,000	16.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		760.00000	795,000	16.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		608.00000	575,000	16.40	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09650	0.09540		26.05	0.00	0	12,230.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,540.00000	1,650,000	26.81	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	26.81	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		544.00000	651,000	26.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		4.00000	1,000	26.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,540.00000	2,650,000	44.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	44.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	47.13	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,460.00000	1,140,350,000	47.13	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09780	0.09670		17.37	39,120.00	400	5,690.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,681.00000	1,788,000	19.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		11.00000	8,000	19.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		778.00000	859,000	17.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		108.00000	79,000	17.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,672.00000	2,782,000	25.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	25.93	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09910	0.09790			0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		790.00000	910,000		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		210.00000	90,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,790.00000	1,910,000		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			10.11860	10.03710		13.80	7,184,206.00	710	59,236.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		393.00000	471,000	20.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		6.00000	2,000	20.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		345.00000	421,000	19.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		8.00000	2,000	19.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		441.00000	520,000	20.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		4.00000	1,000	20.96	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		18.00000	6,000	18.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		255.00000	325,000	18.10	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		372.00000	290,000	17.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		9.00000	9,000	17.61	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		737.00000	819,000	21.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.79	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		22.00000	27,000	15.70	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		235.00000	158,000	15.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		103.00000	146,000	15.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		66.00000	27,000	15.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		2.00000	2,000	20.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		615.00000	533,000	20.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		638.00000	719,000	21.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		1.00000	0,000	21.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		3.00000	3,000	19.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		516.00000	434,000	19.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		3.00000	2,000	20.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		566.00000	483,000	20.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		5.00000	4,000	18.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		468.00000	385,000	18.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,063.00000	981,000	28.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	0,000	28.44	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		1,113.00000	1,031,000	28.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,563.00000	1,481,000	31.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1.00000	1,000	24.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		814.00000	732,000	24.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		12.00000	13,000	16.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		325.00000	244,000	16.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		31.00000	38,000	15.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		194.00000	119,000	15.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.24180	10.15850		16.17	1,116,356.20	109	19,548.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		529.00000	577,000	14.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		171.00000	135,000	14.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		500.00000	545,000	15.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		192.00000	153,000	15.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		560.00000	611,000	14.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		152.00000	119,000	14.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		418.00000	456,000	15.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		260.00000	214,000	15.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		702.00000	764,000	14.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		94.00000	72,000	14.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		907.00000	977,000	14.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		49.00000	35,000	14.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		823.00000	889,000	14.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		65.00000	47,000	14.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		68.00000	65,000	21.85	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	19/12/2011	Foreign Exchange Future	11.75	Put		1,660.00000	1,573,000	21.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		444.00000	485,000	15.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		236.00000	193,000	15.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		77.00000	75,000	21.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,519.00000	1,433,000	21.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		741.00000	805,000	14.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		83.00000	63,000	14.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		136.00000	139,000	18.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		978.00000	897,000	18.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		310.00000	335,000	16.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		402.00000	343,000	16.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		74.00000	72,000	21.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,566.00000	1,480,000	21.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		276.00000	297,000	16.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		468.00000	405,000	16.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		393.00000	430,000	15.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		285.00000	238,000	15.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		664.00000	724,000	14.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		106.00000	82,000	14.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		111.00000	113,000	19.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,153.00000	1,071,000	19.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		348.00000	380,000	15.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		340.00000	288,000	15.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.35170	10.26860		16.41	1,035,170.00	100	9,999.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		566.00000	598,000	15.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		397.00000	346,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		543.00000	574,000	15.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		424.00000	372,000	15.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		590.00000	624,000	15.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		371.00000	322,000	15.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,293.00000	1,361,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		74.00000	59,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		500.00000	528,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		481.00000	426,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		722.00000	767,000	15.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		253.00000	215,000	15.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,337.00000	1,407,000	15.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		68.00000	55,000	15.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		666.00000	705,000	15.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		297.00000	253,000	15.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		379.00000	396,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		710.00000	644,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		338.00000	351,000	17.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		819.00000	749,000	17.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		481.00000	506,000	16.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		512.00000	454,000	16.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		261.00000	267,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,092.00000	1,015,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		199.00000	199,000	19.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,430.00000	1,347,000	19.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		302.00000	311,000	17.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		933.00000	859,000	17.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		169.00000	167,000	20.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,650.00000	1,565,000	20.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		291.00000	299,000	18.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		972.00000	897,000	18.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		890.00000	945,000	15.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		171.00000	143,000	15.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		228.00000	230,000	18.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,259.00000	1,178,000	18.99	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.45520	10.37070		16.29	0.00	0	100.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		586.00000	615,000	16.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		615.00000	560,000	16.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		567.00000	595,000	16.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		646.00000	590,000	16.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		605.00000	636,000	16.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		584.00000	531,000	16.09	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			400.41600	402.27000			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			406.17600	408.05800			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			367.82200	369.61300			1,283,698,780.00	349	1,640.00
ALBI	On	02/02/2012	Index Future			373.11400	374.93200			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.44000	7.37500		19.46	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		683.00000	743,000	16.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		8.00000	3,000	16.08	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		635.00000	695,000	16.17	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		10.00000	5,000	16.17	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		732.00000	793,000	16.53	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		7.00000	3,000	16.53	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		41.00000	27,000	16.64	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		416.00000	467,000	16.64	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		201.00000	168,000	19.09	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		176.00000	208,000	19.09	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.54330	7.57590		13.48	3,017,320.00	400	14,959.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		926.00000	893,000	24.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		876.00000	843,000	24.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	24.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		976.00000	943,000	24.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	24.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		100.00000	75,000	14.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		24.00000	32,000	14.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		141.00000	113,000	15.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		15.00000	20,000	15.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		576.00000	543,000	23.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	0,000	23.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		377.00000	345,000	20.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		1.00000	2,000	20.58	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		65.00000	44,000	13.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		39.00000	51,000	13.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		427.00000	394,000	21.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	21.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	1,000	20.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		376.00000	408,000	20.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		826.00000	793,000	24.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	24.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		1.00000	1,000	21.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		425.00000	458,000	21.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		776.00000	743,000	25.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	25.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		476.00000	444,000	22.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		0.00000	1,000	22.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	0,000	22.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		574.00000	607,000	22.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		185.00000	156,000	16.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		9.00000	13,000	16.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		1.00000	0,000	21.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		475.00000	507,000	21.64	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.56020	7.59060		13.93	4,536,120.00	600	2,065.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		950.00000	925,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		9.00000	15,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		903.00000	874,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		12.00000	14,000	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		998.00000	972,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		7.00000	12,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		250.00000	247,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		159.00000	187,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		377.00000	368,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		86.00000	108,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.57630	7.60690		14.05	0.00	0	11,716.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		497.00000	485,000	13.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		140.00000	159,000	13.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		464.00000	453,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		157.00000	177,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		530.00000	517,000	13.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		123.00000	141,000	13.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		404.00000	395,000	13.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		197.00000	219,000	13.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		725.00000	705,000	14.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		68.00000	79,000	14.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		242.00000	239,000	14.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		385.00000	413,000	14.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		376.00000	367,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		219.00000	241,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		684.00000	665,000	13.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		77.00000	89,000	13.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,419.00000	1,390,000	16.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	14,000	16.29	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			7.59390	7.61930		14.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		349.00000	348,000	14.14	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		380.00000	404,000	14.14	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		329.00000	328,000	14.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		410.00000	434,000	14.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		369.00000	368,000	14.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		350.00000	374,000	14.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.61680	8.65470		13.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,694.00000	1,661,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		339.00000	344,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,658.00000	1,625,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		353.00000	358,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,730.00000	1,698,000	13.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		325.00000	331,000	13.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.45290	7.40030		14.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		170.00000	209,000	17.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		20.00000	6,000	17.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		130.00000	163,000	16.57	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		30.00000	10,000	16.57	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		212.00000	256,000	18.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		12.00000	3,000	18.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		2.00000	2,000	19.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		402.00000	349,000	19.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		3.00000	3,000	18.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		353.00000	300,000	18.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	1,000	20.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		451.00000	398,000	20.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		20.00000	20,000	15.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		170.00000	117,000	15.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		800.00000	853,000	21.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		501.00000	553,000	20.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	20.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	1,000	22.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		551.00000	498,000	22.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.53300	7.47950		13.30	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		326.00000	365,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		97.00000	82,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		294.00000	331,000	12.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		115.00000	98,000	12.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		360.00000	400,000	12.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		81.00000	67,000	12.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		138.00000	161,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		309.00000	278,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		696.00000	744,000	12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		17.00000	11,000	12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		153.00000	178,000	13.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		274.00000	245,000	13.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		650.00000	697,000	12.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		21.00000	14,000	12.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		235.00000	271,000	12.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		156.00000	138,000	12.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		605.00000	651,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		26.00000	18,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		209.00000	245,000	13.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		180.00000	162,000	13.07	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.60620	7.55210			0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		2.00000	56,000		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	6,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		48.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		52.00000	106,000		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			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.50730	0.45090			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.41700	8.34150		17.94	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		692.00000	767,000	27.78	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	0,000	27.78	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		642.00000	717,000	27.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	0,000	27.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		742.00000	817,000	28.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	0,000	28.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Call		55.00000	79,000	17.94	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Put		114.00000	62,000	17.94	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Call		1.00000	1,000	28.14	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Put		710.00000	634,000	28.14	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Call		1.00000	2,000	27.22	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Put		660.00000	585,000	27.22	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Call		542.00000	618,000	26.09	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Put		1.00000	1,000	26.09	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Call		2.00000	2,000	26.30	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Put		611.00000	535,000	26.30	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Call		4.00000	5,000	23.55	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Put		463.00000	388,000	23.55	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Call		3.00000	4,000	24.47	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Put		512.00000	437,000	24.47	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Call		1.00000	1,000	29.06	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Put		760.00000	684,000	29.06	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Call		0.00000	1,000	31.81	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Put		909.00000	834,000	31.81	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.85	Call		493.00000	568,000	25.53	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.85	Put		2.00000	1,000	25.53	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future			8.54810	8.46900		18.91	0.00	0	272.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.30	Call		403.00000	452,000	18.13	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.30	Put		234.00000	204,000	18.13	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.35	Call		379.00000	425,000	18.29	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.35	Put		260.00000	227,000	18.29	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		429.00000	480,000	17.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		210.00000	182,000	17.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		314.00000	352,000	18.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		345.00000	304,000	18.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		485.00000	541,000	17.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		166.00000	143,000	17.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		653.00000	724,000	17.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		84.00000	76,000	17.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		295.00000	330,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		376.00000	332,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		192.00000	217,000	20.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		623.00000	569,000	20.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		107.00000	125,000	22.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,038.00000	977,000	22.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		143.00000	163,000	21.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		824.00000	765,000	21.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		334.00000	375,000	18.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		315.00000	277,000	18.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		580.00000	647,000	17.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		111.00000	99,000	17.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		771.00000	848,000	17.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		52.00000	50,000	17.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		217.00000	244,000	20.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		548.00000	496,000	20.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		855.00000	936,000	17.56	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		36.00000	38,000	17.56		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		245.00000	275,000	19.62		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		476.00000	427,000	19.62		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		181.00000	205,000	20.80		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		662.00000	607,000	20.80		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		277.00000	310,000	19.15		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		408.00000	362,000	19.15		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		101.00000	118,000	23.11		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,082.00000	1,020,000	23.11		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		135.00000	155,000	21.97		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		866.00000	807,000	21.97		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.66810	8.58730				0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	68,000			0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		13.00000	0,000			0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	18,000			0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		63.00000	0,000			0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		37.00000	118,000			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			368.45500	370.23300			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		132,330.00000	114,550,000		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		132,230.00000	114,450,000		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		132,430.00000	114,650,000		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			373.75600	375.56000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		65,600.00000	47,560,000		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		65,500.00000	47,460,000		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		65,700.00000	47,660,000		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			162.37500	163.08300			0.00	0	84.00
IGOV	On	02/02/2012	Index Future			164.71100	165.43000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.28900	449.23700			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			5.55000	5.54000				0.00	0	16,389.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.45000	5.45000				0.00	0	1,000.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.42000	5.41000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.40000	5.38000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.38000	5.36000				0.00	0	0.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.35000	5.31000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.34000	5.30000				0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.39000	5.34000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.70000	5.58000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.94000	5.76000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.18000	6.01000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.42000	6.26000				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			364.00400	365.86200			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			369.24100	371.12700			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.99000	6.86800		4.00	0.00	0	16,687.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,096.00000	4,638,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		3.00000	6,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,274.00000	4,815,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		2.00000	4,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,917.00000	4,460,000	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		4.00000	8,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,502.00000	1,856,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		291.00000	184,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		533.00000	728,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,031.00000	766,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,274.00000	974,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		400.00000	560,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,631.00000	2,219,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		83.00000	132,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.09300	6.96000		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,399.00000	4,964,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		111.00000	144,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,554.00000	5,117,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		99.00000	131,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,243.00000	4,812,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		122.00000	159,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		736.00000	586,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,196.00000	2,514,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,711.00000	4,113,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		258.00000	191,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,525.00000	1,279,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,208.00000	1,430,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.18400	7.03800		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,288.00000	3,894,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		388.00000	472,000	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		4,420.00000	4,023,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		362.00000	444,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,156.00000	3,768,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		413.00000	504,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.25400	7.09400		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,622.00000	3,280,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		905.00000	1,049,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,731.00000	3,384,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		866.00000	1,005,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,515.00000	3,177,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		946.00000	1,094,000	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			8.35200	8.28300		12.00	9,291,019.76	76	22,457.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,971.00000	6,375,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		313.00000	383,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		7,367.00000	6,762,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		266.00000	326,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,580.00000	5,994,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		369.00000	448,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		678.00000	811,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		5,077.00000	4,545,000	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		3,232.00000	3,638,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,441.00000	1,182,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,911.00000	2,201,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,557.00000	2,182,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,718.00000	3,256,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,173.00000	1,377,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,767.00000	7,154,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		224.00000	277,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,415.00000	5,945,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		604.00000	468,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		1,103.00000	889,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		3,889.00000	4,340,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		1,841.00000	1,535,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,648.00000	3,008,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.43000	8.35800		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,535.00000	7,027,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,656.00000	1,829,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,859.00000	7,341,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,540.00000	1,703,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,218.00000	6,720,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,781.00000	1,964,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,628.00000	8,112,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,641.00000	1,444,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,017.00000	17,663,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		204.00000	168,000	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			8.50300	8.42900		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,134.00000	7,666,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,976.00000	3,196,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,423.00000	7,947,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,829.00000	3,041,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,849.00000	7,389,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,130.00000	3,357,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.56800	8.49200		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,158.00000	6,748,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,826.00000	5,110,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,412.00000	6,993,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,636.00000	4,911,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,910.00000	6,507,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,025.00000	5,316,000	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			214.36935	214.37239			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,372.00000	2,369,000		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		2,322.00000	2,319,000		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		2,422.00000	2,419,000		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			244.22463	245.32989			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		6,830.00000	5,725,000		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		6,780.00000	5,675,000		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		6,880.00000	5,775,000		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			6.67000	6.55700		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,063.00000	3,737,000	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		4,200.00000	3,875,000	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		3,925.00000	3,600,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.75300	6.62900		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,221.00000	3,897,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		13.00000	18,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,345.00000	4,021,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		10.00000	16,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,096.00000	3,774,000	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		14.00000	22,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.82400	6.68600		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,780.00000	2,502,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		222.00000	280,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,880.00000	2,597,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		204.00000	257,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,681.00000	2,406,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		242.00000	303,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.87100	6.71700		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,154.00000	1,907,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		433.00000	528,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,237.00000	1,985,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		408.00000	497,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,073.00000	1,830,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		461.00000	559,000	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			183.93440	184.79246			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		184,292.00000	183,434,000		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		184,242.00000	183,384,000		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		184,342.00000	183,484,000		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			183.91731	184.78803			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,788.00000	6,917,000		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		7,738.00000	6,867,000		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		7,838.00000	6,967,000		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			7.76100	7.65100		6.50	0.00	0	2,154.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,995.00000	3,513,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		76.00000	112,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,207.00000	3,719,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		63.00000	93,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,785.00000	3,310,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		91.00000	135,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.87100	7.75500		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,861.00000	4,430,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		467.00000	561,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,039.00000	4,602,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		430.00000	518,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,684.00000	4,259,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		505.00000	605,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.97400	7.85100		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,774.00000	4,378,000	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		954.00000	1,091,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,930.00000	4,529,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		903.00000	1,035,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,620.00000	4,230,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,008.00000	1,151,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.06500	7.93400		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,153.00000	3,807,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,828.00000	2,026,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,284.00000	3,933,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,757.00000	1,950,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,023.00000	3,684,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,901.00000	2,106,000	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			7.97300	7.86300		7.50	0.00	0	3,184.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,728.00000	4,174,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		78.00000	116,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,968.00000	4,408,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		64.00000	96,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,490.00000	3,942,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		95.00000	139,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.07500	7.96000		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,691.00000	5,187,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		439.00000	533,000	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		5,899.00000	5,389,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		403.00000	491,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,485.00000	4,988,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		477.00000	579,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.17200	8.05100		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,766.00000	4,340,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,313.00000	1,496,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,944.00000	4,511,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,250.00000	1,426,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,596.00000	4,178,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,385.00000	1,576,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.26100	8.13300		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,157.00000	3,786,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,386.00000	2,637,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,302.00000	3,924,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,293.00000	2,537,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,014.00000	3,651,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,482.00000	2,741,000	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			6.46900	6.40100		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,705.00000	2,567,000	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	1,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,803.00000	2,665,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	1,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,607.00000	2,469,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	2,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.55600	6.47900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,737.00000	2,603,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		24.00000	29,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,821.00000	2,686,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		20.00000	25,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,653.00000	2,519,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		28.00000	33,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.63500	6.54600		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,765.00000	1,655,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		263.00000	294,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,825.00000	1,714,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		245.00000	275,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,705.00000	1,597,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		281.00000	314,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.67800	6.57200		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,365.00000	1,268,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		446.00000	494,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,410.00000	1,312,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		424.00000	471,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,319.00000	1,224,000	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		468.00000	517,000	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			8.09900	8.03500		8.75	1,945,185.20	20	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,169.00000	3,838,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		172.00000	208,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,413.00000	4,077,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		145.00000	175,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,928.00000	3,603,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		204.00000	245,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,713.00000	1,925,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		934.00000	779,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,643.00000	1,424,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		986.00000	1,133,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,376.00000	2,110,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		589.00000	689,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,473.00000	4,805,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		133.00000	98,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,277.00000	2,528,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		623.00000	507,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,546.00000	1,745,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,056.00000	889,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,580.00000	2,303,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		513.00000	602,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.19400	8.12800		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		5,398.00000	5,101,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		684.00000	754,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,608.00000	5,306,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		632.00000	698,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,191.00000	4,898,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		739.00000	813,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.28600	8.21700		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,644.00000	4,395,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,807.00000	1,931,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,817.00000	4,563,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,719.00000	1,838,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,468.00000	4,223,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,892.00000	2,021,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.37000	8.29700		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,757.00000	4,515,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,406.00000	2,548,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,916.00000	4,670,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,310.00000	2,448,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,599.00000	4,362,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,504.00000	2,651,000	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			8.12500	8.07200		9.75	0.00	0	6,824.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,252.00000	3,961,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		208.00000	242,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,509.00000	4,214,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		176.00000	206,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,999.00000	3,713,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		246.00000	284,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,768.00000	1,949,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,015.00000	872,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,010.00000	1,132,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,791.00000	1,589,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,586.00000	2,344,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		601.00000	683,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,033.00000	4,729,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		126.00000	146,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.21100	8.15600		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,664.00000	5,399,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		779.00000	843,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,887.00000	5,618,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		723.00000	783,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,444.00000	5,183,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		839.00000	907,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.29200	8.23500		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,783.00000	5,539,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,443.00000	1,532,000	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		5,984.00000	5,736,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,370.00000	1,454,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,585.00000	5,344,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,520.00000	1,612,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.36600	8.30500		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,083.00000	4,862,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,584.00000	2,711,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,257.00000	5,033,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,483.00000	2,607,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,911.00000	4,694,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,688.00000	2,819,000	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			8.54300	8.47900		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,227.00000	2,853,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,013.00000	1,171,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,500.00000	3,111,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		889.00000	1,032,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,963.00000	2,606,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,150.00000	1,325,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.60600	8.54000		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		5,511.00000	5,133,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,857.00000	2,021,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,767.00000	5,381,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,733.00000	1,888,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,260.00000	4,891,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,989.00000	2,162,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.66400	8.59700		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,062.00000	5,709,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,881.00000	3,072,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,298.00000	5,937,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,738.00000	2,921,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,831.00000	5,485,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,034.00000	3,231,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.71600	8.64700		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,796.00000	7,420,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,161.00000	3,339,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,030.00000	7,649,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,031.00000	3,204,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,564.00000	7,194,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,296.00000	3,480,000	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			135.82025	136.71634			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		5,716.00000	4,820,000		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		5,666.00000	4,770,000		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		5,766.00000	4,870,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.80530	113.25074			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,001.00000	111,555,000		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		111,951.00000	111,505,000		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		112,051.00000	111,605,000		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			113.09047	113.54256			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,043.00000	2,590,000		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		2,993.00000	2,540,000		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		3,093.00000	2,640,000		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			111.14280	111.72810			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		109,228.00000	108,643,000		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		109,178.00000	108,593,000		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		109,278.00000	108,693,000		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			111.27346	111.86738			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,367.00000	2,773,000		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		3,317.00000	2,723,000		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		3,417.00000	2,823,000		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			8.60400	8.55500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		1,603.00000	1,196,000		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		2,006.00000	1,599,000		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		1,196.00000	789,000		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			8.67800	8.62800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,975.00000	2,566,000		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		3,363.00000	2,954,000		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		2,584.00000	2,175,000		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			8.74300	8.69200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,348.00000	3,936,000		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		4,721.00000	4,309,000		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		3,972.00000	3,560,000		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			8.80100	8.74800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,881.00000	3,458,000		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		4,252.00000	3,830,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	1,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,506.00000	3,083,000		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				14,861.03000	14,731.91000			0.00	0	0.00
RAIN	On 19/12/2011	Foreign Exchange Future				15,048.18000	14,916.65000			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			1.15800	1.14710		19.38	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Call		476.00000	583,000	22.68	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Put		5.00000	3,000	22.68	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Call		96.00000	149,000	19.38	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Put		125.00000	69,000	19.38	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Call		971.00000	1,080,000	27.71	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	27.71	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future			1.17310	1.16200		18.78	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Call		788.00000	876,000	17.67	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Put		168.00000	145,000	17.67	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Call		498.00000	571,000	18.78	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Put		378.00000	340,000	18.78	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Call		1,180.00000	1,277,000	16.96	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Put		60.00000	46,000	16.96	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future			1.18870	1.17660			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		234.00000	113,000		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		734.00000	613,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Call		266.00000	387,000		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 :							1,874,685,168.26	76,277	1 118 544.00

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ 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
AA382LOn 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383LOn 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384LOn 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			3,000,000,000.00	30,000	7,127,000.00

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			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
AB308L	On	15/12/2011	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	0.00
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			2,852,000,000.00	28,520,000	14,260,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		2,400,000,000,000.00		24,000,000	6,000,000.00
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
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	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			0.00	0	928,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,100,000,000.00	11,000	15,297,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,453,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000				0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
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			900,000,000.00	9,000	3,131,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	14,697,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	33,000,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	10,100,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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
BCP500	On	21/10/2011			100.00000	100.00000		4,679,200,000,000.00		46,792,000	33,698,000.00
BCP510	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	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		850,686,800,000.00		8,506,868	44,590,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	4,885,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			124,800,000,000.00	1,248,000	312,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000				0.00	0	4,672,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000				0.00	0	8,682,000.00
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				0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	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	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	2,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	10,842,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			102,500,000,000.00	1,025,000	79,674,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	125,788,000.00
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			220,000,000,000.00	2,200,000	12,200,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ127	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ152	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQ155	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157	On	08/12/2011			100.00000	100.00000		4,400,000,000,000.00		44,000,000	42,000,000.00
EQ158	On	16/01/2012			100.00000	100.00000		30,200,000,000,000.00		302,000,000	176,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			131,900,000,000.00	1,319,000	156,068,000.00
ES18	On	20/04/2018			9.25000	9.25000			29,720,250,000.00	3,213,000	171,047,306.00
ES23	On	25/01/2023			10.00000	10.00000			250,000,000,000.00	25,000,000	347,074,000.00
ES26	On	02/04/2026			7.85000	7.85000			275,221,000,000.00	35,060,000	176,220,000.00
ES33	On	15/09/2033			7.50000	7.50000			187,852,500,000.00	25,047,000	200,750,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	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	4,042,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
FRBI23	On	07/12/2023			100.00000	100.00000		4,748,000,000,000.00		47,480,000	21,980,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	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				0.00	0	200,000,000.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		4,800,000,000,000.00		48,000,000	18,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	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
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,896,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			7,001,400,000,000.00	70,014,000	35,453,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			18,000,000.00	180	60.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			572,000,000,000.00	5,720,000	1,430,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB84	On	26/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	100.00000		37,900,000,000,000.00	379,000,000	260,000,000.00	
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			102,000,000,000.00	1,020,000	29,267,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			100,600,000,000.00	1,006,000	58,209,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND140	On	04/10/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			4,800,000,000,000.00	48,000,000	24,000,000.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			4,900,000,000,000.00	49,000,000	30,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			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
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	376,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	46,163,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,171,166,640,000.00	12,000,000	3,000,000.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IVA202	On	12/01/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
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			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			2,300,000,000.00	23,000	5,670,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			700,000,000.00	7,000	5,627,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			278,800,000,000.00	2,788,000	697,000.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		2,400,000,000,000.00		24,000,000	6,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		502,000,000,000.00		5,020,000	8,504,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		600,000,000.00		6,000	6,614,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,300,000,000.00		23,000	12,751,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	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			1,400,000,000.00	14,000	5,822,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	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			802,000,000,000.00	8,020,000	2,005,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		100,900,000,000.00		1,009,000	11,900,000.00
NRA02	On	31/05/2023			100.00000	100.00000		60,000,000,000.00		600,000	79,350,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			2,300,000,000.00	23,000	35,437,000.00
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
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9I	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.94000	6.82000		313,453,328,980,080.00	45,166,185,732	17,813,165,065.00	
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			8.31000	8.24000		178,381,230,120,000.00	21,465,852,000	10,491,694,700.00	
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		620,270,000,000.00	1,772,200,000	2,968,000,000.00	
R197	On	07/12/2023	Spot Bond			2.35000	2.30000		720,194,362,100.00	306,465,686	331,375,033.00	
R201	On	21/12/2014	Spot Bond			6.63000	6.52000		41,596,759,230,000.00	6,274,021,000	2,922,599,000.00	
R202	On	07/12/2033	Spot Bond			2.35000	2.32000		256,934,900,000.00	109,334,000	1,248,744,622.00	
R203	On	15/09/2017	Spot Bond			7.70500	7.59500		41,235,394,091,050.00	5,351,770,810	10,057,742,000.00	
R204	On	21/12/2018	Spot Bond			7.92000	7.81000		30,690,031,680,000.00	3,875,004,000	6,153,289,781.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.43000	6.36500		73,595,441,717,640.00		11,445,636,348	6,589,875,348.00
R207	On	15/01/2020	Spot Bond			8.05000	7.98500		49,634,139,380,000.00		6,165,731,600	6,621,937,800.00
R208	On	31/03/2021	Spot Bond			8.08000	8.02500		44,904,963,600,000.00		5,557,545,000	7,495,534,704.00
R209	On	31/03/2036	Spot Bond			8.51000	8.44500		48,506,055,390,000.00		5,699,889,000	8,398,430,000.00
R210	On	31/03/2028	Spot Bond			2.38000	2.33000		184,735,600,000.00		77,620,000	767,500,000.00
R211	On	31/01/2017	Spot Bond			1.45000	1.37000		41,122,000,000.00		28,360,000	1,132,237,000.00
R212	On	31/01/2022	Spot Bond			2.31000	2.25000		2,681,771,400,000.00		1,160,940,000	680,540,000.00
R213	On	28/02/2031	Spot Bond			8.56500	8.51500		16,945,081,650,000.00		1,978,410,000	2,521,726,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		9,519,900,000,000.00		1,464,600,000	1,922,535,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	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		1,654,800,000,000.00		16,548,000	2,758,000.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000		227,600,000,000.00		2,276,000	569,000.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	17,956,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	4,259,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	4,267,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	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			800,000,000.00	8,000	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			700,000,000.00	7,000	1,718,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000				0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000				0.00	0	40,000,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000				0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000				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
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN833On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
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
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
TFS87	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			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
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	275,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	266,513,395.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	162,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			43,000,000,000.00	430,000	23,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			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
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	50,917,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							982,386,919,290,870.00	119,274,941,224	94 194 455 758.00
Grand Total:							982,388,793,976,038.00	9,275,017,501	94 195 574 302.00